

## Attachment to Eurex Clearing circular 055/2019

**Table 1**

The following table contains the new stress periods as of **7 June 2019**:

Liquidation Group	Stress Periods
PEQ01	25/09/2008-08/05/2009, 05/05/2010-02/06/2010, 16/09/2011-14/10/2011, 21/10/2011-10/11/2011, 24/08/2015-03/09/2015, 22/06/2016-12/07/2016, 05/02/2018-23/02/2018
PFI01	03/10/2008-05/11/2008, 09/12/2008-02/01/2009, 11/03/2009-15/04/2009, 09/08/2011-30/08/2011, 01/09/2011-13/01/2012, 16/02/2012-06/03/2012, 18/01/2013-25/01/2013, 28/08/2014-08/10/2014, 12/10/2015-15/10/2015, 04/12/2015-09/12/2015, 28/12/2015-19/01/2016
OTC IRS & (PFI01/OTC IRS) Cross Margining	17/07/2008-23/07/2008, 02/10/2008-02/03/2009, 11/03/2009-31/03/2009, 26/05/2009-29/06/2009, 29/08/2011-16/09/2011, 11/10/2011-12/12/2011, 27/12/2011-09/01/2012, 04/01/2013-31/01/2013, 27/06/2016-08/07/2016
PPM01	11/09/2008-07/05/2009, 30/08/2011-21/10/2011, 05/12/2011-11/01/2012, 04/04/2013-03/05/2013
PCM01	25/09/2008-08/05/2009, 05/05/2010-02/06/2010, 16/09/2011-14/10/2011, 21/10/2011-10/11/2011, 24/08/2015-03/09/2015, 22/06/2016-12/07/2016, 05/02/2018-23/02/2018
PPR01	25/09/2008-08/05/2009, 05/05/2010-02/06/2010, 16/09/2011-14/10/2011, 21/10/2011-10/11/2011, 24/08/2015-03/09/2015, 22/06/2016-12/07/2016, 05/02/2018-23/02/2018
PAC01	25/09/2008-08/05/2009, 05/05/2010-02/06/2010, 16/09/2011-14/10/2011, 21/10/2011-10/11/2011, 24/08/2015-03/09/2015, 22/06/2016-12/07/2016, 05/02/2018-23/02/2018
PFX01	25/09/2008-09/06/2009, 26/08/2011-04/10/2011, 06/10/2011-11/10/2011, 06/01/2015-02/03/2015
PCB01	25/09/2008-08/05/2009, 05/05/2010-02/06/2010, 16/09/2011-14/10/2011, 21/10/2011-10/11/2011, 24/08/2015-03/09/2015, 22/06/2016-12/07/2016, 05/02/2018-23/02/2018
PEF01	03/10/2008-05/11/2008, 09/12/2008-02/01/2009, 11/03/2009-15/04/2009, 09/08/2011-30/08/2011, 01/09/2011-13/01/2012, 16/02/2012-06/03/2012, 18/01/2013-25/01/2013, 28/08/2014-08/10/2014, 12/10/2015-15/10/2015, 04/12/2015-09/12/2015, 28/12/2015-19/01/2016

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**Table 2**

The following table shows the updated weighting factors and anchor confidence levels for the stress periods as as of 7 June 2019:

Liquidation Group	Risk Horizon	Simulation Type	Number of Scenarios	Robust Anchor Level	Robust Anchor Upscaling Factor	SP VaR Downscaling factor
PEQ01	3	Stress	252	92.69%	1.0000	1.00
PFI01	2	Stress	250	95.95%	1.0000	1.00
OTC IRS & (PFI01/OTC IRS) Cross Margining	5	Stress	250	95.17%	1.0000	1.00
PPM01	3	Stress	252	92.80%	1.0000	1.00
PCM01	3	Stress	252	92.69%	1.0000	1.00
PPR01	3	Stress	252	92.69%	1.0000	1.00
PAC01	2	Stress	250	92.69%	1.0000	1.00
PFX01	2	Stress	250	92.50%	1.0000	1.00
PCB01	2	Stress	250	92.69%	1.0000	1.00
PEF01	2	Stress	250	95.95%	1.0000	1.00