

Attachment to Eurex Clearing circular 062/19

Table: Weighting schemes per Liquidation Group Split

Liquidation Group	Split / MPOR	TEA active	Introduction Approach	Number of Expiry Horizons	Cumulative Weighting Scheme
PAC01, PCB01, PEF01, PFI01, PFX01, PGE01	2 days	✓	Single-Step	2	Jan 2019: [0.5, 1.0]
PCM01, PEQ01, PPM01, PPR01	3 days	✓	Step-Wise	2	Jan 2019: [0.165, 0.33] Jul 2019: [0.33 , 0.66] Dec 2019: [0.5, 1.0]
PFI01, PFX01	5 days	*			