

Attachment 1 to Eurex circular 099/19

For the limit-type “All Transactions” the following parameters are used:

Product Type	Grace Factor	Volume Factor	Non-MM Floor	Spread Quality	MM Base
OSTK FSTK	0.25	50	150,000	0.0	150,000
				0.2	300,000
				0.3	450,000
				0.4	600,000
FINX OFIX FVOL OINX	0.25	50	250,000	0.0	250,000
				0.2	500,000
				0.3	750,000
				0.4	1,000,000
FBND FINT OFBD OFIT	0.25	50	200,000	0.0	200,000
				0.2	300,000
				0.3	500,000
				0.4	1,000,000
FCUR OCUR	0.25	50	500,000	0.0	500,000
				0.2	750,000
				0.3	1,000,000
				0.4	1,250,000
New Asset Classes	0.25	50	250,000	0.0	250,000
				0.2	500,000
				0.3	750,000
				0.4	1,000,000

For the limit-type “Transaction without a consecutive market data update” the following parameters are used:

Product Type	Grace Factor	Volume Factor	Non-MM Floor	Spread Quality	MM Base
FSTK	0.25	10	30,000	n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a
FINX FVOL	0.25	10	50,000	n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a
FBND FINT	0.25	10	40,000	n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a
OINX OFBD OSTK OFIX OFIT	0.25	1	50,000	n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a
New Asset Classes	0.25	10	50,000	n/a	n/a
				n/a	n/a
				n/a	n/a
				n/a	n/a