

Attachment 1 to Eurex circular 102/20

Liquidity Class	Nr of products	Size	Larger Size Factor	Spread	Tighter Spread Factor	Maturity Range*	Strike Price Window
1	45 21	Quantitative approach by looking at the available liquidity in the underlying shares and listed options	2.0 1.5	40% 20%	0.65/0.75 0.25	8 exp	7 out of 15
2	40 75		1.5	40% 20%	0.75/0.80 0.50	8 exp	7 out of 15
3	494 423		1.1 1.5	20%	1.0 0.75	6 exp	5 out of 7 7 out of 15