Eurex Clearing Circular 077/18

EurexOTC IRS: Update of liquidity factors and decay factor with effect from 13 September 2018

The liquidity factors for EurexOTC IRS are part of a regular review and will be updated prior to the first intraday calculation run on **13 September 2018**.

The changes will be reflected in report “CC220 Liquidity Table” for the liquidity factors which is available in csv-format on the Common Report Engine.

Attachments:

- none

Date: 6 September 2018

Recipients:
All Clearing Members of
Eurex Clearing AG and Vendors

Authorized by:
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Target groups:

- Front Office/Trading
- Middle + Backoffice
- IT/System Administration

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