Eurex Clearing Circular 016/18

EurexOTC IRS: Update of liquidity factors and decay factor with effect from 19 February 2018

The liquidity factors and the decay factor for the EWMA volatility for EurexOTC IRS are part of a regular review and will be updated prior to the first intraday calculation run on **19 February 2018**.

The changes will be reflected in report “CC220 Liquidity Table” for the liquidity factors and in report “CC221 Parameter File” which are available in csv-format on the Common Report Engine.

Attachments:

- none

Date: 9 February 2018

Recipients:
All Clearing Members of
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