clear to trade

eurex clearing *circular 079/17*

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Update of liquidity factors and decay factor for OTC IRS with effect from 31 August 2017

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Content may be most important for:

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

Attachments:
none

The liquidity factors and the decay factor for the EWMA volatility are part of a regular review and will be updated prior to the first intraday calculation run on **31 August 2017**.

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.