Eurex Clearing Circular 009/18

Admissible Eurex Clearing collateral securities: Update of parameters effective 1 February 2018

Summary

With this circular we provide an overview of the parameters which will come into effect after the batch run on **1 February 2018.**

Attached is an overview of the types of admissible collateral securities including the parameters (minimum haircut and yield shift) defined per security sub-group for calculation of the dynamic haircuts.

For more information please contact Risk Control on tel. +49-69-211-1 24 52, fax +49-69-211-1 84 40 or e-mail risk@eurexclearing.com.

Attachments:

Overview of general acceptance criteria for admissible Eurex Clearing collateral securities and new haircuts, effective 1 February 2018

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Thomas Laux

Target group:
Middle + Backoffice
IT/System Administration

Related Eurex Clearing circular:
104/17

Contact:
Risk Control,
T +49-69-211-1 24 52,
F +49-69-211-1 84 40,
risk@eurexclearing.com

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn

Mailing address:
60485 Frankfurt/Main

Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht Frankfurt/Main