

clear to trade



eurex clearing circular 063/15

Date: 15 June 2015
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

 High priority

**Cross Currency Haircuts: Adjustments as of the EOD batch run on
19 June 2015**

Related Eurex Clearing Circular: 051/15

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

Content may be most important for:

- Middle + Backoffice
- Auditing/Security Coordination

Attachment:

Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 19 June 2015

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the EOD batch run on **19 June 2015**.

The attachment comprises the Cross Currency Haircuts for international currencies accepted by Eurex Clearing.



Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@eurexclearing.com
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the
Supervisory Board:
Dr. Hugo Bänziger

Executive Board:
Dr. Thomas Book (CEO),
Heike Eckert, Thomas Laux,
Erik Tim Müller, Matthias Graulich

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



Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 19 June 2015:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.11%	8.11%
CHF	CAD	CANADA DOLLAR	6.93%	6.93%
CHF	DKK	DANISH KRONE	5.61%	5.61%
CHF	EUR	EURO	5.98%	5.98%
CHF	GBP	GB POUND	6.61%	6.61%
CHF	JPY	JAPANESE YEN	6.05%	6.05%
CHF	KRW	KOREAN WON	7.73%	7.73%
CHF	NOK	NORWEGIAN KRON	6.22%	6.22%
CHF	SEK	SWEDISH KRONA	6.15%	6.15%
CHF	TWD	TAIWANESE DOLLAR	5.99%	5.99%
CHF	USD	US DOLLAR	6.27%	6.27%
EUR	AUD	AUSTRAL DOLLAR	7.86%	7.86%
EUR	CAD	CANADA DOLLAR	3.97%	4.82%
EUR	CHF	SWISS FRANCS	5.98%	5.98%
EUR	DKK	DANISH KRONE	5.98%	5.98%
EUR	GBP	GB POUND	3.69%	4.83%
EUR	JPY	JAPANESE YEN	6.15%	6.15%
EUR	KRW	KOREAN WON	9.06%	9.06%
EUR	NOK	NORWEGIAN KRON	4.65%	4.56%
EUR	SEK	SWEDISH KRONA	3.76%	3.76%
EUR	TWD	TAIWANESE DOLLAR	3.88%	6.39%
EUR	USD	US DOLLAR	4.71%	5.83%
USD	AUD	AUSTRAL DOLLAR	8.40%	8.40%
USD	CAD	CANADA DOLLAR	5.04%	5.04%
USD	CHF	SWISS FRANCS	6.27%	6.27%
USD	DKK	DANISH KRONE	4.75%	5.78%
USD	EUR	EURO	4.71%	5.83%
USD	GBP	GB POUND	4.65%	4.70%
USD	JPY	JAPANESE YEN	4.13%	4.13%
USD	KRW	KOREAN WON	8.52%	8.52%
USD	NOK	NORWEGIAN KRON	7.02%	7.64%
USD	SEK	SWEDISH KRONA	5.33%	6.35%
USD	TWD	TAIWANESE DOLLAR	3.58%	3.58%