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eurex clearing
rundschreiben 065/17

Datum: 5. Juli 2017
Empfänger: Alle Clearing-Mitglieder der Eurex Clearing AG und Vendoren
Autorisiert von: Thomas Laux

Sicherheitsabschläge für Währungen: Anpassung ab der Tagesendverarbeitung vom 10. Juli 2017

Verweis auf Eurex Clearing-Rundschreiben: 052/17

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Zielgruppe:	**Anhang:**
➲ Middle + Back Office ➲ Revision/Security Coordination	Sicherheitsabschläge der Eurex Clearing auf Währungen ab der Tagesendverarbeitung vom 10. Juli 2017

Im Anhang erhalten Sie die Aufstellung der ab der Tagesendverarbeitung vom 10. Juli 2017 gültigen Sicherheitsabschläge der Eurex Clearing AG auf Währungen (Cross Currency Haircuts).

Die Anlage umfasst die Sicherheitsabschläge der von Eurex Clearing AG anerkannten internationalen Währungen.

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Thomas Laux,
Manfred Matusza

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

Sicherheitsabschläge der Eurex Clearing auf Währungen ab der Tagesendverarbeitung vom 10. Juli 2017:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.1%	8.1%
CHF	CAD	CANADA DOLLAR	6.9%	6.9%
CHF	CNY	CHINESE RENMINBI	6.1%	6.1%
CHF	DKK	DANISH KRONE	5.6%	5.6%
CHF	EUR	EURO	6.0%	6.0%
CHF	GBP	GB POUND	7.1%	7.1%
CHF	JPY	JAPANESE YEN	6.3%	6.3%
CHF	KRW	KOREAN WON	7.7%	7.7%
CHF	NOK	NORWEGIAN KRONE	6.2%	6.2%
CHF	NZD	NEW ZEALAND DOLLAR	7.1%	7.1%
CHF	PLN	POLISH ZLOTY	7.6%	7.6%
CHF	SEK	SWEDISH KRONA	6.2%	6.2%
CHF	TWD	TAIWANESE DOLLAR	6.0%	6.0%
CHF	USD	US DOLLAR	6.3%	6.3%
EUR	AUD	AUSTRAL DOLLAR	7.9%	7.9%
EUR	CAD	CANADA DOLLAR	4.0%	4.0%
EUR	CHF	SWISS FRANCS	6.0%	6.0%
EUR	CNY	CHINESE RENMINBI	4.3%	4.3%
EUR	DKK	DANISH KRONE	3.8%	3.8%
EUR	GBP	GB POUND	5.3%	5.3%
EUR	JPY	JAPANESE YEN	7.0%	7.0%
EUR	KRW	KOREAN WON	9.1%	9.1%
EUR	NOK	NORWEGIAN KRONE	4.1%	4.1%
EUR	NZD	NEW ZEALAND DOLLAR	5.7%	5.7%
EUR	PLN	POLISH ZLOTY	5.1%	5.1%
EUR	SEK	SWEDISH KRONA	3.8%	3.8%
EUR	TWD	TAIWANESE DOLLAR	3.5%	3.5%
EUR	USD	US DOLLAR	4.3%	4.3%

USD	AUD	AUSTRAL DOLLAR	8.4%	8.4%
USD	CAD	CANADA DOLLAR	5.0%	5.0%
USD	CHF	SWISS FRANCS	6.3%	6.3%
USD	CNY	CHINESE RENMINBI	1.4%	1.4%
USD	DKK	DANISH KRONE	4.2%	4.2%
USD	EUR	EURO	4.3%	4.3%
USD	GBP	GB POUND	5.6%	5.6%
USD	JPY	JAPANESE YEN	4.2%	4.2%
USD	KRW	KOREAN WON	8.5%	8.5%
USD	NOK	NORWEGIAN KRONE	5.0%	5.0%
USD	NZD	NEW ZEALAND DOLLAR	7.4%	7.4%
USD	PLN	POLISH ZLOTY	7.3%	7.3%
USD	SEK	SWEDISH KRONA	5.3%	5.3%
USD	TWD	TAIWANESE DOLLAR	3.6%	3.6%
GBP	AUD	AUSTRAL DOLLAR	6.8%	6.8%
GBP	CAD	CANADA DOLLAR	5.1%	5.1%
GBP	CHF	SWISS FRANCS	7.1%	7.1%
GBP	CNY	CHINESE RENMINBI	5.3%	5.3%
GBP	DKK	DANISH KRONE	5.1%	5.1%
GBP	EUR	EURO	5.3%	5.3%
GBP	JPY	JAPANESE YEN	8.8%	8.8%
GBP	KRW	KOREAN WON	7.7%	7.7%
GBP	NOK	NORWEGIAN KRONE	4.9%	4.8%
GBP	NZD	NEW ZEALAND DOLLAR	5.1%	5.1%
GBP	PLN	POLISH ZLOTY	5.9%	5.9%
GBP	SEK	SWEDISH KRONA	6.0%	6.0%
GBP	TWD	TAIWANESE DOLLAR	4.5%	4.5%
GBP	USD	US DOLLAR	5.6%	5.6%

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eurex clearing *circular 065/17*

Date: 5 July 2017
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

Cross Currency Haircuts: Adjustments as of the end-of-day batch run on 10 July 2017

Related Eurex Clearing circular: 052/17

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 10th July 2017.

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on **10 July 2017.**

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

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 10 July 2017:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.1%	8.1%
CHF	CAD	CANADA DOLLAR	6.9%	6.9%
CHF	CNY	CHINESE RENMINBI	6.1%	6.1%
CHF	DKK	DANISH KRONE	5.6%	5.6%
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USD	NZD	NEW ZEALAND DOLLAR	7.4%	7.4%
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USD	SEK	SWEDISH KRONA	5.3%	5.3%
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