clear to trade

eurex clearing *circular 123/16*

Date: 12 October 2016
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

⚠ **High priority**

Cross Currency Haircuts: Adjustments as of the end-of-day batch run on 14 October 2016

Related Eurex Clearing circular: 111/16

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

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 14 October 2016.

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on **14 October 2016.**

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

eurex clearing

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

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
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

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 14 October 2016:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.12%	8.12%
CHF	CAD	CANADA DOLLAR	6.94%	6.94%
CHF	CNY	CHINESE RENMINBI	6.11%	6.11%
CHF	DKK	DANISH KRONE	5.63%	5.63%
CHF	EUR	EURO	6.00%	6.00%
CHF	GBP	GB POUND	7.09%	7.09%
CHF	JPY	JAPANESE YEN	6.27%	6.27%
CHF	KRW	KOREAN WON	7.74%	7.74%
CHF	NOK	NORWEGIAN KRONE	6.23%	6.23%
CHF	SEK	SWEDISH KRONA	6.17%	6.17%
CHF	TWD	TAIWANESE DOLLAR	6.01%	6.01%
CHF	USD	US DOLLAR	6.28%	6.28%
EUR	AUD	AUSTRAL DOLLAR	7.86%	7.86%
EUR	CAD	CANADA DOLLAR	4.02%	4.02%
EUR	CHF	SWISS FRANCS	6.00%	6.00%
EUR	CNY	CHINESE RENMINBI	4.33%	4.33%
EUR	DKK	DANISH KRONE	3.76%	3.76%
EUR	GBP	GB POUND	5.30%	5.80%
EUR	JPY	JAPANESE YEN	7.00%	7.00%
EUR	KRW	KOREAN WON	9.07%	9.07%
EUR	NOK	NORWEGIAN KRONE	4.07%	4.07%
EUR	SEK	SWEDISH KRONA	3.76%	3.76%
EUR	TWD	TAIWANESE DOLLAR	3.49%	3.49%
EUR	USD	US DOLLAR	4.34%	4.34%

USD	AUD	AUSTRAL DOLLAR	8.40%	8.40%
USD	CAD	CANADA DOLLAR	5.04%	5.04%
USD	CHF	SWISS FRANCS	6.28%	6.28%
USD	CNY	CHINESE RENMINBI	1.40%	1.40%
USD	DKK	DANISH KRONE	4.18%	4.18%
USD	EUR	EURO	4.34%	4.34%
USD	GBP	GB POUND	5.61%	5.69%
USD	JPY	JAPANESE YEN	4.97%	4.31%
USD	KRW	KOREAN WON	8.53%	8.53%
USD	NOK	NORWEGIAN KRONE	4.99%	4.99%
USD	SEK	SWEDISH KRONA	5.33%	5.33%
USD	TWD	TAIWANESE DOLLAR	3.58%	3.58%
GBP	AUD	AUSTRAL DOLLAR	6.82%	6.82%
GBP	CAD	CANADA DOLLAR	5.07%	6.35%
GBP	CHF	SWISS FRANCS	7.09%	7.09%
GBP	CNY	CHINESE RENMINBI	5.26%	5.56%
GBP	DKK	DANISH KRONE	5.05%	5.86%
GBP	EUR	EURO	5.30%	5.80%
GBP	JPY	JAPANESE YEN	8.83%	8.83%
GBP	KRW	KOREAN WON	7.66%	7.66%
GBP	NOK	NORWEGIAN KRONE	4.80%	6.84%
GBP	SEK	SWEDISH KRONA	5.95%	6.08%
GBP	TWD	TAIWANESE DOLLAR	4.94%	6.03%
GBP	USD	US DOLLAR	5.61%	5.69%