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eurex clearing *circular 104/17*

Date: 17 October 2017
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

Action required

Admissible Eurex Clearing collateral securities: Update of parameters effective 23 October 2017

Related Eurex Clearing circular: 069/17

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ IT/System Administration	Overview of general acceptance criteria for admissible Eurex Clearing collateral securities and new haircuts, effective 23 October 2017

Summary:

With this circular we provide an overview of the parameters which will come into effect after the batch run on **23 October 2017.**

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.

eurex clearing

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