clear to trade

eurex clearing *circular 100/16*

Date: 27 July 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 1 August 2016

Related Eurex Clearing circular: 090/16

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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 1 August 2016

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on **1 August 2016**.

Please note that this circular includes haircuts on new clearing currency British pound (GBP).

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

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HRB Nr. 44828
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Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 1 August 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	6.97%	6.97%
CHF	DKK	DANISH KRONE	5.62%	5.62%
CHF	EUR	EURO	6.00%	6.00%
CHF	GBP	GB POUND	9.99%	7.85%
CHF	JPY	JAPANESE YEN	8.88%	7.16%
CHF	KRW	KOREAN WON	7.74%	7.74%
CHF	NOK	NORWEGIAN KRONE	6.23%	6.23%
CHF	SEK	SWEDISH KRONA	6.16%	6.16%
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	3.97%	3.97%
EUR	CHF	SWISS FRANCS	6.00%	6.00%
EUR	CNY	CHINESE RENMINBI	4.99%	3.85%
EUR	DKK	DANISH KRONE	3.76%	3.76%
EUR	GBP	GB POUND	9.86%	7.09%
EUR	JPY	JAPANESE YEN	9.99%	8.10%
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	3.61%	3.61%
EUR	USD	US DOLLAR	4.99%	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	1.70%	1.30%
USD	DKK	DANISH KRONE	4.94%	4.17%
USD	EUR	EURO	4.99%	4.34%
USD	GBP	GB POUND	9.99%	9.38%
USD	JPY	JAPANESE YEN	6.17%	5.34%
USD	KRW	KOREAN WON	8.53%	8.53%
USD	NOK	NORWEGIAN KRONE	7.85%	5.67%
USD	SEK	SWEDISH KRONA	7.86%	5.47%
USD	TWD	TAIWANESE DOLLAR	3.58%	3.58%
GBP	AUD	AUSTRAL DOLLAR	N/A	7.44%
GBP	CAD	CANADA DOLLAR	N/A	7.47%
GBP	CHF	SWISS FRANCS	N/A	7.85%
GBP	CNY	CHINESE RENMINBI	N/A	8.96%
GBP	DKK	DANISH KRONE	N/A	6.72%
GBP	EUR	EURO	N/A	7.09%
GBP	JPY	JAPANESE YEN	N/A	9.99%
GBP	KRW	KOREAN WON	N/A	7.66%
GBP	NOK	NORWEGIAN KRONE	N/A	5.81%
GBP	SEK	SWEDISH KRONA	N/A	5.95%
GBP	TWD	TAIWANESE DOLLAR	N/A	7.86%
GBP	USD	US DOLLAR	N/A	9.38%