clear to trade

eurex clearing *circular 074/16*

Date: 2 June 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 8 June 2016

Related Eurex Clearing circular: 059/16

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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 8 June 2016.

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on **8 June 2016**.

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

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Manfred Matusza,
Erik Tim Müller

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

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 8 June 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	6.62%	6.62%
CHF	JPY	JAPANESE YEN	6.05%	6.05%
CHF	KRW	KOREAN WON	7.74%	7.74%
CHF	NOK	NORWEGIAN KRON	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	4.03%	3.97%
EUR	CHF	SWISS FRANCS	6.00%	6.00%
EUR	CNY	CHINESE RENMINBI	3.85%	3.85%
EUR	DKK	DANISH KRONE	3.76%	3.76%
EUR	GBP	GB POUND	3.80%	3.80%
EUR	JPY	JAPANESE YEN	6.15%	6.15%
EUR	KRW	KOREAN WON	9.07%	9.07%
EUR	NOK	NORWEGIAN KRON	4.07%	4.07%
EUR	SEK	SWEDISH KRONA	3.76%	3.76%
EUR	TWD	TAIWANESE DOLLAR	3.61%	3.61%
EUR	USD	US DOLLAR	4.34%	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	1.23%	1.14%
USD	DKK	DANISH KRONE	4.17%	4.17%
USD	EUR	EURO	4.34%	4.34%
USD	GBP	GB POUND	4.45%	4.45%
USD	JPY	JAPANESE YEN	6.29%	4.52%
USD	KRW	KOREAN WON	8.53%	8.53%
USD	NOK	NORWEGIAN KRON	4.99%	4.99%
USD	SEK	SWEDISH KRONA	5.33%	5.33%
USD	TWD	TAIWANESE DOLLAR	3.58%	3.58%