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eurex clearing *circular 099/15*

Date: 3 September 2015
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

High priority

Cross Currency Haircuts: Adjustments as of the EOD batch run on 9 September 2015

Related Eurex Clearing Circular: 085/15

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Content may be most important for:	**Attachment:**
➲ Middle + Back Office ➲ Auditing/Security Coordination	Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 9 September 2015

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the EOD batch run on **9 September 2015**.

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

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

Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 9 September 2015:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.11%	8.12%
CHF	CAD	CANADA DOLLAR	6.93%	6.94%
CHF	DKK	DANISH KRONE	5.61%	5.62%
CHF	EUR	EURO	5.98%	6.00%
CHF	GBP	GB POUND	6.61%	6.62%
CHF	JPY	JAPANESE YEN	6.05%	6.05%
CHF	KRW	KOREAN WON	7.73%	8.67%
CHF	NOK	NORWEGIAN KRON	6.22%	6.23%
CHF	SEK	SWEDISH KRONA	6.15%	6.16%
CHF	TWD	TAIWANESE DOLLAR	5.99%	8.03%
CHF	USD	US DOLLAR	6.27%	6.28%
EUR	AUD	AUSTRAL DOLLAR	7.86%	7.86%
EUR	CAD	CANADA DOLLAR	3.97%	6.49%
EUR	CHF	SWISS FRANCS	5.98%	6.00%
EUR	DKK	DANISH KRONE	5.98%	6.00%
EUR	GBP	GB POUND	3.73%	4.42%
EUR	JPY	JAPANESE YEN	6.15%	6.15%
EUR	KRW	KOREAN WON	9.06%	9.07%
EUR	NOK	NORWEGIAN KRON	4.22%	4.17%
EUR	SEK	SWEDISH KRONA	3.76%	3.76%
EUR	TWD	TAIWANESE DOLLAR	4.00%	8.07%
EUR	USD	US DOLLAR	4.56%	5.28%
USD	AUD	AUSTRAL DOLLAR	8.40%	8.40%
USD	CAD	CANADA DOLLAR	5.04%	5.04%
USD	CHF	SWISS FRANCS	6.27%	6.28%
USD	DKK	DANISH KRONE	4.53%	5.27%
USD	EUR	EURO	4.56%	5.28%
USD	GBP	GB POUND	4.45%	4.45%
USD	JPY	JAPANESE YEN	4.13%	4.48%
USD	KRW	KOREAN WON	8.52%	8.53%
USD	NOK	NORWEGIAN KRON	6.26%	5.19%
USD	SEK	SWEDISH KRONA	5.33%	6.12%
USD	TWD	TAIWANESE DOLLAR	3.58%	4.88%