

clear to trade



## eurex clearing circular 014/15

**Date:** 12 February 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  
18 February 2015**

**Related Eurex Clearing Circular:** 128/14

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**Content may be most important for:**

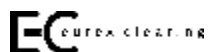
- Middle + Backoffice
- Auditing/Security Coordination

**Attachment:**

Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 18 February 2015

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the EOD batch run on **18 February 2015**.

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



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**Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 18 February 2015**

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.11%	8.11%
CHF	CAD	CANADA DOLLAR	6.93%	6.93%
CHF	DKK	DANISH KRONE	5.61%	5.61%
CHF	EUR	EURO	5.98%	5.98%
CHF	GBP	GB POUND	6.61%	6.61%
CHF	JPY	JAPANESE YEN	6.05%	6.05%
CHF	KRW	KOREAN WON	7.73%	7.73%
CHF	NOK	NORWEGIAN KRON	6.22%	6.64%
CHF	SEK	SWEDISH KRONA	6.15%	6.15%
CHF	TWD	TAIWANESE DOLLAR	5.99%	5.99%
CHF	USD	US DOLLAR	6.27%	6.27%
EUR	AUD	AUSTRAL DOLLAR	7.86%	7.86%
EUR	CAD	CANADA DOLLAR	3.97%	5.87%
EUR	CHF	SWISS FRANCS	5.98%	5.98%
EUR	DKK	DANISH KRONE	5.98%	5.98%
EUR	GBP	GB POUND	3.69%	3.69%
EUR	JPY	JAPANESE YEN	6.15%	6.15%
EUR	KRW	KOREAN WON	9.06%	9.06%
EUR	NOK	NORWEGIAN KRON	3.59%	5.49%
EUR	SEK	SWEDISH KRONA	3.76%	3.76%
EUR	TWD	TAIWANESE DOLLAR	3.49%	5.91%
EUR	USD	US DOLLAR	4.34%	5.81%
USD	AUD	AUSTRAL DOLLAR	8.40%	8.40%
USD	CAD	CANADA DOLLAR	5.04%	5.04%
USD	CHF	SWISS FRANCS	6.27%	6.27%
USD	DKK	DANISH KRONE	4.17%	5.77%
USD	EUR	EURO	4.34%	5.81%
USD	GBP	GB POUND	4.45%	4.45%
USD	JPY	JAPANESE YEN	4.13%	4.13%
USD	KRW	KOREAN WON	8.52%	8.52%
USD	NOK	NORWEGIAN KRON	4.99%	6.58%
USD	SEK	SWEDISH KRONA	5.33%	5.51%
USD	TWD	TAIWANESE DOLLAR	3.58%	4.19%