Eurex Clearing Circular 030/18

Cross Currency Haircuts: Adjustments as of the end-of-day batch run on 14 March 2018

Summary

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on 14 March 2018.

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

Attachments:

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 14 March 2018.

Date: 8 March 2018

Recipients: All Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Thomas Laux

Target group:
Middle + Backoffice
Auditing/Security Coordination

Related Eurex Clearing circular:
014/18

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Manfred Matusza

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

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 14 March 2018:

BASE CURRENCY	CROSS CURRENCY	CROSS CURRENCY NAME	CURRENT CROSS CURRENCY HAIRCUT	NEW CROSS CURRENCY HAIRCUT
CHF	AUD	AUSTRAL DOLLAR	8.1%	8.1%
CHF	CAD	CANADA DOLLAR	6.9%	6.9%
CHF	CNY	CHINESE RENMINBI	6.1%	6.1%
CHF	DKK	DANISH KRONE	5.6%	5.6%
CHF	EUR	EURO	6.0%	6.0%
CHF	GBP	GB POUND	7.1%	7.1%
CHF	JPY	JAPANESE YEN	6.3%	6.3%
CHF	KRW	KOREAN WON	7.7%	7.7%
CHF	NOK	NORWEGIAN KRONE	6.2%	6.2%
CHF	NZD	NEW ZEALAND DOLLAR	6.8%	6.8%
CHF	PLN	POLISH ZLOTY	7.6%	7.6%
CHF	SEK	SWEDISH KRONA	6.2%	6.2%
CHF	USD	US DOLLAR	6.3%	6.3%
EUR	AUD	AUSTRAL DOLLAR	7.9%	7.9%
EUR	CAD	CANADA DOLLAR	4.0%	4.0%
EUR	CHF	SWISS FRANCS	6.0%	6.0%
EUR	CNY	CHINESE RENMINBI	4.3%	4.3%
EUR	DKK	DANISH KRONE	3.8%	3.8%
EUR	GBP	GB POUND	5.3%	5.3%
EUR	JPY	JAPANESE YEN	7.0%	7.0%
EUR	KRW	KOREAN WON	9.1%	9.1%
EUR	NOK	NORWEGIAN KRONE	4.1%	4.1%
EUR	NZD	NEW ZEALAND DOLLAR	5.2%	5.2%
EUR	PLN	POLISH ZLOTY	5.1%	5.1%
EUR	SEK	SWEDISH KRONA	3.8%	3.8%
EUR	USD	US DOLLAR	4.3%	4.3%

USD	AUD	AUSTRAL DOLLAR	8.4%	8.4%
USD	CAD	CANADA DOLLAR	5.0%	5.0%
USD	CHF	SWISS FRANCS	6.3%	6.3%
USD	CNY	CHINESE RENMINBI	2.0%	2.2%
USD	DKK	DANISH KRONE	4.2%	4.2%
USD	EUR	EURO	4.3%	4.3%
USD	GBP	GB POUND	5.6%	5.6%
USD	JPY	JAPANESE YEN	4.2%	4.2%
USD	KRW	KOREAN WON	8.5%	8.5%
USD	NOK	NORWEGIAN KRONE	5.0%	5.0%
USD	NZD	NEW ZEALAND DOLLAR	6.8%	6.8%
USD	PLN	POLISH ZLOTY	7.3%	7.3%
USD	SEK	SWEDISH KRONA	5.3%	5.3%
GBP	AUD	AUSTRAL DOLLAR	6.8%	6.8%
GBP	CAD	CANADA DOLLAR	5.1%	5.1%
GBP	CHF	SWISS FRANCS	7.1%	7.1%
GBP	CNY	CHINESE RENMINBI	5.3%	5.3%
GBP	DKK	DANISH KRONE	5.1%	5.1%
GBP	EUR	EURO	5.3%	5.3%
GBP	JPY	JAPANESE YEN	8.8%	8.8%
GBP	KRW	KOREAN WON	7.7%	7.7%
GBP	NOK	NORWEGIAN KRONE	4.8%	4.8%
GBP	NZD	NEW ZEALAND DOLLAR	4.9%	4.9%
GBP	PLN	POLISH ZLOTY	5.9%	5.9%
GBP	SEK	SWEDISH KRONA	6.0%	6.0%
GBP	USD	US DOLLAR	5.6%	5.6%