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e u r e x c l e a r i n g *circular 128/13*

Date: 7. November 2013
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 11 November 2013

Related Eurex Clearing Circular: 090/13

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Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 11 November 2013

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the EOD batch run on **11 November 2013.**

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

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Erik Tim Müller, Andreas Preuss

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht
Frankfurt/Main

Eurex Clearing's Cross Currency Haircuts as of the EOD batch run on 11 November 2013:

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	6.80%	**6.80%**
CHF	CAD	CANADA DOLLAR	3.90%	**3.90%**
CHF	DKK	DANISH KRONE	3.30%	**3.30%**
CHF	GBP	GB POUND	4.70%	**4.70%**
CHF	JPY	JAPANESE YEN	4.80%	**4.80%**
CHF	NOK	NORWEGIAN KRON	4.70%	**4.70%**
CHF	SEK	SWEDISH KRONA	4.70%	**4.20%**
CHF	USD	US DOLLAR	4.70%	**4.70%**
CHF	KRW	KOREAN WON	7.50%	**7.50%**
EUR	AUD	AUSTRAL DOLLAR	5.50%	**5.00%**
EUR	CAD	CANADA DOLLAR	3.10%	**3.10%**
EUR	CHF	SWISS FRANCS	3.30%	**3.30%**
EUR	DKK	DANISH KRONE	1.00%	**1.00%**
EUR	GBP	GB POUND	2.80%	**2.80%**
EUR	JPY	JAPANESE YEN	5.10%	**5.10%**
EUR	NOK	NORWEGIAN KRON	3.40%	**3.20%**
EUR	SEK	SWEDISH KRONA	3.20%	**2.50%**
EUR	USD	US DOLLAR	2.70%	**2.70%**
EUR	KRW	KOREAN WON	5.50%	**5.50%**
USD	AUD	AUSTRAL DOLLAR	6.50%	**6.50%**

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
USD	CAD	CANADA DOLLAR	2.80%	**2.80%**
USD	CHF	SWISS FRANCS	4.70%	**4.70%**
USD	DKK	DANISH KRONE	2.70%	**2.70%**
USD	GBP	GB POUND	3.00%	**3.00%**
USD	JPY	JAPANESE YEN	3.80%	**3.80%**
USD	NOK	NORWEGIAN KRON	4.50%	**4.50%**
USD	SEK	SWEDISH KRONA	4.30%	**4.30%**
USD	EUR	EURO	2.70%	**2.70%**
USD	KRW	KOREAN WON	5.30%	**5.30%**

7 November 2013