Eurex Clearing Circular 001/18

Cross Currency Haircuts: Adjustments as of the end-of-day batch run on 9 January 2018

Summary

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the end-of-day batch run on **9 January 2018.**

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

Attachment:

- Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 9 January 2018

Date: 5 January 2018

Recipients:
All Clearing Members of Eurex Clearing AG and Vendors

Authorized by:
Thomas Laux

Target group:
Middle + Backoffice
Auditing/Security Coordination

Related circular:
Eurex Clearing Circular 123/17

Contact:
Risk Control, T +49-69-211-1 24 52,
F +49-69-211-1 84 40,
risk@eurexclearing.com

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn

Mailing address:
60485 Frankfurt/Main

Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

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

Attachment to Eurex Clearing Circular 001/18

Eurex Clearing's Cross Currency Haircuts as of the end-of-day batch run on 9 January 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	TWD	TAIWANESE DOLLAR	6.0%	6.0%
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	TWD	TAIWANESE DOLLAR	3.5%	3.5%
EUR	USD	US DOLLAR	4.3%	4.3%