clear to trade

eurex clearing *circular 064/13*

Date: 24 May 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 30 May 2013

Related Eurex Clearing circular: 030/13

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

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 30 May 2013

Please find attached a specification of Eurex Clearing's Cross Currency Haircuts effective with the EOD batch run on **30 May 2013**.

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

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Thomas Book (CEO),
Jürg Spillmann (Deputy CEO),
Heike Eckert, Thomas Laux,
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 30 May 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	4.20%	**4.20%**
CHF	USD	US DOLLAR	4.70%	**4.70%**
CHF	KRW	KOREAN WON	7.50%	**7.50%**
EUR	AUD	AUSTRAL DOLLAR	5.00%	**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	3.80%	**2.80%**
EUR	JPY	JAPANESE YEN	5.80%	**5.10%**
EUR	NOK	NORWEGIAN KRON	2.80%	**2.80%**
EUR	SEK	SWEDISH KRONA	2.50%	**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%**
USD	CAD	CANADA DOLLAR	2.80%	**2.80%**
USD	CHF	SWISS FRANCS	4.70%	**4.70%**
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USD	GBP	GB POUND	3.00%	**3.00%**
USD	JPY	JAPANESE YEN	3.80%	**3.70%**
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%**