

clear to trade



eurex clearing *circular 053/10*

Date: Frankfurt, July 27, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

 **High priority**

Cross Currency Haircuts: Adjustments as of August 2, 2010

Related Eurex Clearing Circulars: 009/10, 022/10

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Content may be most important for:

- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

Attachment:

Eurex Cross Currency Haircuts as of August 2, 2010

Please find attached a specification of Eurex cross currency haircuts effective with the batch run on **August 2, 2010**.

The attachment comprises the cross currency haircuts for international currencies accepted by Eurex.



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



Eurex Cross Currency Haircuts as of August 2, 2010

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	3.80%	3.90%
CHF	DKK	DANISH KRONE	2.10%	4.20%
CHF	GBP	GB POUND	3.60%	3.60%
CHF	JPY	JAPANESE YEN	3.90%	3.90%
CHF	NOK	NORWEGIAN KRON	3.70%	4.00%
CHF	SEK	SWEDISH KRONA	4.00%	4.00%
CHF	USD	US DOLLAR	3.10%	3.20%
CHF	KRW	KOREAN WON	7.50%	7.50%
EUR	AUD	AUSTRAL DOLLAR	5.00%	5.60%
EUR	CAD	CANADA DOLLAR	3.10%	3.80%
EUR	CHF	SWISS FRANCS	2.10%	4.20%
EUR	DKK	DANISH KRONE	1.00%	1.00%
EUR	GBP	GB POUND	3.00%	3.00%
EUR	JPY	JAPANESE YEN	5.40%	5.40%
EUR	NOK	NORWEGIAN KRON	3.20%	3.60%
EUR	SEK	SWEDISH KRONA	3.40%	2.90%
EUR	USD	US DOLLAR	2.90%	3.00%
EUR	KRW	KOREAN WON	7.00%	8.80%