

clear to trade



eurex clearing circular 063/09

Date: Frankfurt, November 3, 2009
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

 High priority

Cross Currency Haircuts: Adjustments as of November 9, 2009

Related Eurex Circulars: 044/09

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Content may be most important for:

- Middle + Backoffice
- Auditing/Security Coordination

Attachment:

Eurex Cross Currency Haircuts as of
November 9, 2009

Please find attached a specification of Eurex cross currency haircuts effective after the batch run on **November 9, 2009**.

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 November 9, 2009

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	7.30%	5.30%
CHF	CAD	CANADA DOLLAR	4.20%	4.40%
CHF	DKK	DANISH KRONE	2.50%	2.90%
CHF	GBP	GB POUND	4.10%	5.30%
CHF	JPY	JAPANESE YEN	5.00%	5.30%
CHF	NOK	NORWEGIAN KRON	4.20%	6.40%
CHF	SEK	SWEDISH KRONA	4.70%	7.00%
CHF	USD	US DOLLAR	3.40%	3.40%
CHF	KRW	KOREAN WON	no previous haircut	9.40%
EUR	AUD	AUSTRAL DOLLAR	5.70%	5.90%
EUR	CAD	CANADA DOLLAR	3.30%	3.40%
EUR	CHF	SWISS FRANCS	2.60%	2.90%
EUR	DKK	DANISH KRONE	1.00%	1.00%
EUR	GBP	GB POUND	3.40%	4.30%
EUR	JPY	JAPANESE YEN	5.60%	6.40%
EUR	NOK	NORWEGIAN KRON	3.40%	4.50%
EUR	SEK	SWEDISH KRONA	3.80%	5.30%
EUR	USD	US DOLLAR	3.70%	3.80%
EUR	KRW	KOREAN WON	no previous haircut	8.10%