

clear to trade



## eurex clearing circular 077/10

**Date:** Frankfurt, November 1, 2010  
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors  
**Authorized by:** Thomas Book

 High priority

### Cross Currency Haircuts: Adjustments as of November 10, 2010

**Related Eurex Clearing Circulars:** 009/10, 022/10, 053/10

**Contact:** Risk Operations, tel. +49-69-211-1 24 52, e-mail: [risk@eurexchange.com](mailto:risk@eurexchange.com)

**Content may be most important for:**

- Middle + Backoffice
- Auditing/Security Coordination

**Attachment:**

Eurex Cross Currency Haircuts as of November 10, 2010

Please find attached a specification of Eurex cross currency haircuts effective with the batch run on **November 10, 2010**.

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



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

T +49-69-211-1 24 52  
F +49-69-211-1 84 40  
[risk@eurexexchange.com](mailto:risk@eurexexchange.com)  
[www.eurexclearing.com](http://www.eurexclearing.com)

Chairman of the  
Supervisory Board:  
Prof. Dr. Peter Gomez

Executive Board:  
Andreas Preuß (CEO),  
Jürg Spillmann, Thomas Book,  
Gary Katz, Michael Peters,  
Peter Reitz

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


**Eurex Cross Currency Haircuts as of November 10, 2010**

<b>Eurex Currency</b>	<b>Cross Currency</b>	<b>Cross Currency Name</b>	<b>Current Cross Currency Haircut</b>	<b>New Cross Currency Haircut</b>
CHF	AUD	AUSTRAL DOLLAR	6.80%	<b>6.80%</b>
CHF	CAD	CANADA DOLLAR	3.90%	<b>3.80%</b>
CHF	DKK	DANISH KRONE	4.20%	<b>3.90%</b>
CHF	GBP	GB POUND	3.60%	<b>3.60%</b>
CHF	JPY	JAPANESE YEN	3.90%	<b>3.90%</b>
CHF	NOK	NORWEGIAN KRON	4.00%	<b>3.90%</b>
CHF	SEK	SWEDISH KRONA	4.00%	<b>5.30%</b>
CHF	USD	US DOLLAR	3.20%	<b>3.30%</b>
CHF	KRW	KOREAN WON	7.50%	<b>7.50%</b>
EUR	AUD	AUSTRAL DOLLAR	5.60%	<b>5.00%</b>
EUR	CAD	CANADA DOLLAR	3.80%	<b>3.10%</b>
EUR	CHF	SWISS FRANCS	4.20%	<b>4.00%</b>
EUR	DKK	DANISH KRONE	1.00%	<b>1.00%</b>
EUR	GBP	GB POUND	3.00%	<b>3.40%</b>
EUR	JPY	JAPANESE YEN	5.40%	<b>5.40%</b>
EUR	NOK	NORWEGIAN KRON	3.60%	<b>3.20%</b>
EUR	SEK	SWEDISH KRONA	2.90%	<b>2.70%</b>
EUR	USD	US DOLLAR	3.00%	<b>3.40%</b>
EUR	KRW	KOREAN WON	8.80%	<b>7.00%</b>

Frankfurt, November 1, 2010