

X-pand into the Future



eurex circular 102/08

Date: Frankfurt, May 6, 2008
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

 **High priority**

Cross Currency Haircuts: Adjustments as of May 13, 2008

Related Eurex Circulars: 009/08

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Content may be most important for:

- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

Attachment:

Eurex Cross Currency Haircuts as of May 13, 2007

Please find attached a specification of Eurex cross currency haircuts which will become effective after the batch run on **May 13, 2008**.

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



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Eurex cross currency haircuts effective as of the batch run on May 13, 2008

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	4,00%	6,50%
CHF	CAD	CANADA DOLLAR	3,50%	5,50%
CHF	DKK	DANISH KRONE	1,50%	2,70%
CHF	GBP	GB POUND	2,80%	5,10%
CHF	JPY	JAPANESE YEN	2,90%	3,10%
CHF	NOK	NORWEGIAN KRON	2,00%	2,90%
CHF	SEK	SWEDISH KRONA	1,90%	3,00%
CHF	USD	US DOLLAR	2,50%	4,20%
EUR	AUD	AUSTRAL DOLLAR	3,20%	4,10%
EUR	CAD	CANADA DOLLAR	3,20%	3,80%
EUR	CHF	SWISS FRANCS	1,50%	2,90%
EUR	DKK	DANISH KRONE	1,00%	1,00%
EUR	GBP	GB POUND	2,50%	3,50%
EUR	JPY	JAPANESE YEN	3,00%	3,70%
EUR	NOK	NORWEGIAN KRON	1,70%	1,90%
EUR	SEK	SWEDISH KRONA	1,70%	1,70%
EUR	USD	US DOLLAR	2,40%	2,40%