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e u r e x c l e a r i n g *circular 071/12*

Date: 6 September 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

High priority

Cross Currency Haircuts: Adjustments as of the EOD batch run on 12 September 2012

Related Eurex Clearing Circular: 045/12

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

Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Cross Currency Haircuts as of the EOD batch run on 12 September 2012

Please find attached a specification of Eurex Cross Currency Haircuts effective with the EOD batch run on **12 September 2012.**

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 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: 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 the EOD batch run on 12 September 2012:

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	4.10%	**4.10%**
CHF	DKK	DANISH KRONE	4.40%	**4.40%**
CHF	GBP	GB POUND	4.70%	**4.70%**
CHF	JPY	JAPANESE YEN	4.80%	**4.80%**
CHF	NOK	NORWEGIAN KRON	5.50%	**5.40%**
CHF	SEK	SWEDISH KRONA	5.60%	**5.60%**
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	4.50%	**4.50%**
EUR	DKK	DANISH KRONE	1.00%	**1.00%**
EUR	GBP	GB POUND	2.80%	**2.80%**
EUR	JPY	JAPANESE YEN	5.10%	**5.10%**
EUR	NOK	NORWEGIAN KRON	2.80%	**2.80%**
EUR	SEK	SWEDISH KRONA	2.60%	**2.60%**
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	3.10%	**3.10%**

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USD	GBP	GB POUND	3.00%	**3.00%**
USD	JPY	JAPANESE YEN	3.30%	**3.30%**
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	5.40%	**5.40%**

6 September 2012