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eurex clearing *circular 045/12*

Date: June 11, 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 June 14, 2012

Related Eurex Clearing Circulars: 026/12

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Eurex Cross Currency Haircuts as of the EOD batch run on June 14, 2012

Please find attached a specification of Eurex Cross Currency Haircuts effective with the EOD batch run on **June 14, 2012.**

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 the EOD batch run on June 14, 2012:

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRALIAN DOLLAR	6.80%	6.80%
CHF	CAD	CANADIAN DOLLAR	4.50%	4.10%
CHF	DKK	DANISH KRONE	5.40%	4.40%
CHF	GBP	GB POUND	4.70%	4.70%
CHF	JPY	JAPANESE YEN	4.80%	4.80%
CHF	NOK	NORWEGIAN KRONE	6.10%	5.50%
CHF	SEK	SWEDISH KRONA	6.30%	5.60%
CHF	USD	US DOLLAR	4.70%	4.70%
CHF	KRW	KOREAN WON	7.50%	7.50%
EUR	AUD	AUSTRALIAN DOLLAR	5.00%	5.00%
EUR	CAD	CANADIAN DOLLAR	3.10%	3.10%
EUR	CHF	SWISS FRANCS	5.50%	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 KRONE	3.00%	2.80%
EUR	SEK	SWEDISH KRONA	2.70%	2.60%
EUR	USD	US DOLLAR	3.00%	2.70%
EUR	KRW	KOREAN WON	5.50%	5.50%

USD	AUD	AUSTRALIAN DOLLAR	-	6.50%
USD	CAD	CANADIAN DOLLAR	-	3.10%
USD	CHF	SWISS FRANCS	-	4.70%
USD	DKK	DANISH KRONE	-	2.70%
USD	GBP	GB POUND	-	3.00%
USD	JPY	JAPANESE YEN	-	3.30%
USD	NOK	NORWEGIAN KRONE	-	4.50%
USD	SEK	SWEDISH KRONA	-	4.30%
USD	EUR	EURO	-	2.70%
USD	KRW	KOREAN WON	-	5.40%

June 11, 2012