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:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	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%**