clear to trade

e u r e x c l e a r i n g *circular 022/10*

Date: Frankfurt, April 27, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

High priority

Cross Currency Haircuts: Adjustments as of May 3, 2010

Related Eurex Clearing Circulars: 063/09, 009/10

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Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Cross Currency Haircuts as of May 3, 2010

Please find attached a specification of Eurex cross currency haircuts effective with the batch run on **May 3, 2010**.

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 May 3, 2010

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	3,80%	**3,80%**
CHF	DKK	DANISH KRONE	2,10%	**2,10%**
CHF	GBP	GB POUND	4,00%	**3,60%**
CHF	JPY	JAPANESE YEN	4,50%	**3,90%**
CHF	NOK	NORWEGIAN KRON	4,60%	**3,70%**
CHF	SEK	SWEDISH KRONA	5,30%	**4,00%**
CHF	USD	US DOLLAR	3,10%	**3,10%**
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	2,10%	**2,10%**
EUR	DKK	DANISH KRONE	1,00%	**1,00%**
EUR	GBP	GB POUND	3,40%	**3,00%**
EUR	JPY	JAPANESE YEN	5,40%	**5,40%**
EUR	NOK	NORWEGIAN KRON	3,50%	**3,20%**
EUR	SEK	SWEDISH KRONA	4,30%	**3,40%**
EUR	USD	US DOLLAR	3,00%	**2,90%**
EUR	KRW	KOREAN WON	7,00%	**7,00%**