clear to trade

eurex clearing *circular 009/10*

Date: Frankfurt, February 5, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

High priority

Cross Currency Haircuts: Adjustments as of February 15, 2010

Related Eurex Clearing Circulars: 044/09, 063/09

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Eurex Cross Currency Haircuts as of February 15, 2010

Please find attached a specification of Eurex cross currency haircuts effective with the batch run on **February 15, 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 February 15, 2010

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	7.80%	**6.80%**
CHF	CAD	CANADA DOLLAR	4.40%	**3.80%**
CHF	DKK	DANISH KRONE	2.90%	**2.10%**
CHF	GBP	GB POUND	5.30%	**4.00%**
CHF	JPY	JAPANESE YEN	5.30%	**4.50%**
CHF	NOK	NORWEGIAN KRON	6.40%	**4.60%**
CHF	SEK	SWEDISH KRONA	7.00%	**5.30%**
CHF	USD	US DOLLAR	3.80%	**3.10%**
EUR	AUD	AUSTRAL DOLLAR	5.90%	**5.00%**
EUR	CAD	CANADA DOLLAR	3.40%	**3.10%**
EUR	CHF	SWISS FRANCS	2.90%	**2.10%**
EUR	DKK	DANISH KRONE	1.00%	**1.00%**
EUR	GBP	GB POUND	4.40%	**3.40%**
EUR	JPY	JAPANESE YEN	6.30%	**5.40%**
EUR	NOK	NORWEGIAN KRON	4.50%	**3.50%**
EUR	SEK	SWEDISH KRONA	5.30%	**4.30%**
EUR	USD	US DOLLAR	3.80%	**3.00%**