X-pand into the Future

e u r e x *circular 021/07*

Date: Frankfurt, February 1, 2007
Recipients: All Eurex Clearing Members and Vendors
Authorized by: Thomas Lenz

U **High priority**

Cross Currency Haircuts: Adjustments as of February 8, 2007

Related Eurex Circulars: 201/06

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Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Cross Currency Haircuts

Please find attached a specification of Eurex cross currency haircuts effective after the batch run on **February 8, 2007.**

The attachment comprises the cross currency haircuts for international currencies accepted by Eurex.

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Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht
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Eurex Cross Currency Haircuts effective after the Batch Run on February 8, 2007

Eurex Currency	Cross Currency	Old Cross Currency Haircut	New Cross Currency Haircut effective Batch Run February 8
CHF	AUD	3.0 %	**3.50 %**
CHF	CAD	3.0 %	**2.60 %**
CHF	DKK	2.0 %	**1.70 %**
CHF	GBP	2.0 %	**2.40 %**
CHF	JPY	3.0 %	**3.10 %**
CHF	NOK	2.0%	**1.70 %**
CHF	SEK	2.0 %	**2.20 %**
CHF	USD	3.0 %	**2.60 %**
EUR	AUD	3.0 %	**3.00 %**
EUR	CAD	3.0 %	**2.50 %**
EUR	CHF	2.0 %	**1.70 %**
EUR	DKK	1.0 %	**1.00 %**
EUR	GBP	2.0 %	**2.00 %**
EUR	JPY	4.0 %	**3.30 %**
EUR	NOK	3.0 %	**1.70 %**
EUR	SEK	2.0 %	**1.80 %**
EUR	USD	3.0 %	**2.40 %**