clear to trade

eurex clearing *circular 024/11*

Date: March 21, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

High priority

Cross Currency Haircuts: Adjustments as of March 24, 2011

Related Eurex Clearing Circulars: 009/10, 022/10, 053/10, 077/10

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Eurex Cross Currency Haircuts as of March 24, 2011

Please find attached a specification of Eurex cross currency haircuts effective with the batch run on **March 24, 2011**.

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 March 24, 2011

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	6.80%	**7.30%**
CHF	CAD	CANADA DOLLAR	3.90%	**3.90%**
CHF	DKK	DANISH KRONE	4.20%	**4.20%**
CHF	GBP	GB POUND	3.60%	**3.90%**
CHF	JPY	JAPANESE YEN	3.90%	**5.20%**
CHF	NOK	NORWEGIAN KRON	4.00%	**4.70%**
CHF	SEK	SWEDISH KRONA	4.00%	**5.60%**
CHF	USD	US DOLLAR	3.20%	**3.60%**
CHF	KRW	KOREAN WON	7.50%	**8.80%**
EUR	AUD	AUSTRAL DOLLAR	5.60%	**6.60%**
EUR	CAD	CANADA DOLLAR	3.80%	**3.30%**
EUR	CHF	SWISS FRANCS	4.20%	**4.30%**
EUR	DKK	DANISH KRONE	1.00%	**1.00%**
EUR	GBP	GB POUND	3.00%	**3.20%**
EUR	JPY	JAPANESE YEN	5.40%	**5.70%**
EUR	NOK	NORWEGIAN KRON	3.60%	**3.60%**
EUR	SEK	SWEDISH KRONA	2.90%	**3.10%**
EUR	USD	US DOLLAR	3.00%	**3.10%**
EUR	KRW	KOREAN WON	8.80%	**9.90%**

March 21, 2011