X-pand into the Future

eurex circular 009/08

Date: Frankfurt, January 11, 2008
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Lenz

High priority

Cross Currency Haircuts: Adjustments as of January 18, 2008

Related Eurex Circulars: 148/07

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Content may be most important for:	**Attachments:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Eurex Cross Currency Haircuts as of January 18, 2007

Please find attached a specification of Eurex cross currency haircuts effective after the batch run on **January 18, 2008.**

The attachment comprises the cross currency haircuts for international currencies accepted by Eurex. Adjusted values are highlighted.

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Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht
Frankfurt/Main

Eurex cross currency haircuts effective batch run January 18, 2008

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	3,50%	**4,00%**
CHF	CAD	CANADA DOLLAR	2,60%	**3,50%**
CHF	DKK	DANISH KRONA	1,70%	**1,50%**
CHF	GBP	GB POUND	2,40%	**2,80%**
CHF	JPY	JAPANESE YEN	3,10%	**2,90%**
CHF	NOK	NORWEGIAN KRONA	1,80%	**2,00%**
CHF	RUB	RUSSIAN RUBLE	2,80%	**2,60%**
CHF	SEK	SWEDISH KRONA	2,20%	**1,90%**
CHF	USD	US DOLLAR	2,60%	**2,50%**
EUR	AUD	AUSTRAL DOLLAR	3,00%	**3,20%**
EUR	CAD	CANADA DOLLAR	2,50%	**3,20%**
EUR	CHF	SWISS FRANCS	1,70%	**1,50%**
EUR	DKK	DANISH KRONA	1,00%	1,00%
EUR	GBP	GB POUND	2,00%	**2,50%**
EUR	JPY	JAPANESE YEN	3,30%	**3,00%**
EUR	NOK	NORWEGIAN KRONA	1,70%	1,70%
EUR	RUB	RUSSIAN RUBLE	2,50%	**2,40%**
EUR	SEK	SWEDISH KRONA	1,80%	**1,70%**
EUR	USD	US DOLLAR	2,40%	2,40%