clear to trade

e u r e x c l e a r i n g *circular 044/09*

Date: Frankfurt, July 27, 2009
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

High priority

Cross Currency Haircuts: Adjustments as of July 30, 2009

Related Eurex Circulars: 220/08

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Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Cross Currency Haircuts as of July 30, 2009

Please find attached a specification of Eurex cross currency haircuts effective after the batch run on **July 30, 2009**.

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
Frankfurt/Main

Attachment to Eurex Clearing circular 044/09

Eurex Cross Currency Haircuts as of July 30, 2009

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	4,40%	**7,30%**
CHF	CAD	CANADA DOLLAR	3,50%	**4,20%**
CHF	DKK	DANISH KRONE	1,80%	**2,50%**
CHF	GBP	GB POUND	2,90%	**4,10%**
CHF	JPY	JAPANESE YEN	3,10%	**5,00%**
CHF	NOK	NORWEGIAN KRON	2,40%	**4,20%**
CHF	SEK	SWEDISH KRONA	2,30%	**4,70%**
CHF	USD	US DOLLAR	2,70%	**3,40%**
EUR	AUD	AUSTRAL DOLLAR	3,30%	**5,70%**
EUR	CAD	CANADA DOLLAR	2,80%	**3,30%**
EUR	CHF	SWISS FRANCS	1,90%	**2,60%**
EUR	DKK	DANISH KRONE	1,00%	**1,00%**
EUR	GBP	GB POUND	2,30%	**3,40%**
EUR	JPY	JAPANESE YEN	3,30%	**5,60%**
EUR	NOK	NORWEGIAN KRON	1,80%	**3,40%**
EUR	SEK	SWEDISH KRONA	1,70%	**3,80%**
EUR	USD	US DOLLAR	2,50%	**3,70%**