X-pand into the Future

eurex circular 089/05

Date: Frankfurt, June 9, 2005
Recipients: All Eurex members and vendors
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High Priority

Adjustment to Eurex Cross Currency Haircuts

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Content may be most important for:	**Attachment:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	Eurex Cross Currency Haircuts

In the attachment you will find a table which lists the Eurex cross currency haircuts valid with effect from the batch run on **June 15, 2005.**

The attachment covers the cross currency haircuts of the international currencies acknowledged by Eurex.

Attachment to Eurex Circular 089/05

Eurex Cross Currency Haircuts
as of June15, 2005

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	3,0%	3,0%
CHF	CAD	CANADA DOLLAR	2,0%	2,0%
CHF	DKK	DANISH KRONE	1,0%	1,0%
CHF	GBP	GB POUND	1,0%	**2,0%**
CHF	JPY	JAPANESE YEN	2,0%	2,0%
CHF	NOK	NORWEGIAN KRON	2,0%	2,0%
CHF	SEK	SWEDISH KRONA	2,0%	2,0%
CHF	USD	US DOLLAR	2,0%	**3,0%**
EUR	AUD	AUSTRAL DOLLAR	3,0%	3,0%
EUR	CAD	CANADA DOLLAR	2,0%	2,0%
EUR	CHF	SWISS FRANCS	1,0%	1,0%
EUR	DKK	DANISH KRONE	1,0%	1,0%
EUR	GBP	GB POUND	2,0%	2,0%
EUR	JPY	JAPANESE YEN	2,0%	2,0%
EUR	NOK	NORWEGIAN KRON	2,0%	2,0%
EUR	SEK	SWEDISH KRONA	2,0%	2,0%
EUR	USD	US DOLLAR	2,0%	**3,0%**

Market Supervision
Clearing Risk and Margining