X-pand into the Future

e u r e x *circular 201/06*

Date: Frankfurt, October 5, 2006
Recipients: All Eurex Clearing Members and vendors
Authorized by: Daniel Gisler

High Priority

Cross Currency Haircuts - Adjustments

Related Eurex Circulars: 016/06, 131/06

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

Please find attached a specification of Eurex cross currency haircuts effective batch run on **October 9, 2006.**

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

Eurex cross currency haircuts effective batch run October 9, 2006

Eurex Currency	Cross Currency	Cross Currency Haircut (effective 09.10.2006)
CHF	AUD	3,00%
EUR	AUD	3,00%
CHF	CAD	3,00%
EUR	CAD	3,00%
CHF	CHF	0,00%
EUR	CHF	2,00%
CHF	DEM	2,00%
EUR	DEM	0,00%
CHF	DKK	2,00%
EUR	DKK	1,00%
CHF	EUR	2,00%
EUR	EUR	0,00%
CHF	GBP	2,00%
EUR	GBP	2,00%
CHF	JPY	3,00%
EUR	JPY	4,00%
CHF	NOK	2,00%
EUR	NOK	3,00%
CHF	SEK	2,00%
EUR	SEK	2,00%
CHF	USD	3,00%
EUR	USD	3,00%