X-pand into the Future

# e u r e x *circular 131/06*

**Date:** Frankfurt, June 19, 2006
**Recipients:** All Eurex Clearing Members and vendors
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U **High Priority**

## Cross Currency Haircuts - Adjustments

**Related Eurex Circulars:** 016/06

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| Ü Middle + Back Office<br>Ü Auditing / Security Coordination | Eurex Cross Currency Haircuts |

Please find attached a specification of the Eurex cross currency haircuts effective the batch run on **June 22, 2006.**

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

| Eurex Currency | Cross Currency | Cross Currency Haircut old | Cross Currency Haircut NEW |
|---|---|---|---|
| CHF | AUD | 3.00 % | **3.00 %** |
| EUR | AUD | 3.00 % | **3.00 %** |
| CHF | CAD | 3.00 % | **3.00 %** |
| EUR | CAD | 3.00 % | **3.00 %** |
| CHF | CHF | 0.00 % | **0.00 %** |
| EUR | CHF | 2,00 % | **2,00 %** |
| CHF | DEM | 1.00 % | **2,00 %** |
| EUR | DEM | 0.00 % | **0.00 %** |
| CHF | DKK | 2,00 % | **2.00 %** |
| EUR | DKK | 1.00 % | **1.00 %** |
| CHF | EUR | 2.00 % | **2.00 %** |
| EUR | EUR | 0.00 % | **0.00 %** |
| CHF | GBP | 2.00 % | **2.00 %** |
| EUR | GBP | 2.00 % | **2.00 %** |
| CHF | JPY | 3.00 % | **3.00 %** |
| EUR | JPY | 3.00 % | **3.00 %** |
| CHF | NOK | 2,00 % | **2,00 %** |
| EUR | NOK | 2,00 % | **2,00 %** |
| CHF | SEK | 2,00 % | **2,00 %** |
| EUR | SEK | 2,00 % | **2,00 %** |
| CHF | USD | 2,00 % | **3.00 %** |
| EUR | USD | 2,00 % | **3.00 %** |