X-pand into the Future

e u r e x *circular 069/07*

Date: Frankfurt, April 16, 2007
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

U **High priority**

Cross Currency Haircuts: Adjustments as of April 20, 2007

Related Eurex Circulars: 021/07

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Content may be most important for:	**Attachments:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Eurex Cross Currency Haircuts as of April 20, 2007

Please find attached a specification of Eurex cross currency haircuts effective after the batch run on **April 20, 2007.**

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

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HRB Nr. 44828
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Attachment to Eurex circular 069/07

Eurex Cross Currency Haircuts as of April 20, 2007

Eurex Currency	Cross Currency	Cross Currency Name	Current Cross Currency Haircut	New Cross Currency Haircut
CHF	AUD	AUSTRAL DOLLAR	3,5%	3,50%
CHF	CAD	CANADA DOLLAR	2,6%	2,60%
CHF	DKK	DANISH KRONE	1,7%	1,70%
CHF	GBP	GB POUND	2,4%	2,40%
CHF	JPY	JAPANESE YEN	3,1%	3,10%
CHF	NOK	NORWEGIAN KRON	1,7%	**2,00%**
CHF	RUB	RUSSIAN RUBLE		**2,80%**
CHF	SEK	SWEDISH KRONA	2,2%	2,20%
CHF	USD	US DOLLAR	2,6%	2,60%
EUR	AUD	AUSTRAL DOLLAR	3,0%	3,00%
EUR	CAD	CANADA DOLLAR	2,5%	2,50%
EUR	CHF	SWISS FRANCS	1,7%	1,70%
EUR	DKK	DANISH KRONE	1,0%	1,00%
EUR	GBP	GB POUND	2,0%	2,00%
EUR	JPY	JAPANESE YEN	3,3%	**3,60%**
EUR	NOK	NORWEGIAN KRON	1,7%	1,70%
EUR	RUB	RUSSIAN RUBLE		**2,50%**
EUR	SEK	SWEDISH KRONA	1,8%	1,80%
EUR	USD	US DOLLAR	2,4%	2,40%