

GENERAL INFORMATION

Markets: all
Products: Cash, Derivatives & Fixed Income



Thursday 1 March 2012

Extension of Collateral assets accepted: Debt Securities issued by Kreditanstalt für Wiederaufbau (KfW)

As of 2nd March 2012, LCH.Clearnet SA **will accept Debt securities issued by the Kreditanstalt für Wiederaufbau (KfW) as collateral**, from its clients, to meet their Margin requirements (other than Variation Margin).

The risk parameters of these Debt Securities are available in our website, in the following Risk Notice

[http://www.lchclearnet.com/Images/Collateral%20 notice GB 01 March 2012 tcm6-60959.pdf](http://www.lchclearnet.com/Images/Collateral%20notice%20GB%2001%20March%202012%20tcm6-60959.pdf)

The Clearing Rules will be updated accordingly.

Should you require any further information, please contact your account manager (contacts available [here](#)) or alternatively Arielle Combes, Head of Customer Relationship management (arielle.combes@lchclearnet.com).

Contacts: lchclearnetsa_info@lchclearnet.com

For more information, please visit our web site: www.lchclearnet.com