clear to trade

eurex clearing *circular 092/10*

Date: November 23, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

⚠ **Action required** ⚠ **High priority**

Admissible Equity Collaterals: Adjustment of Parameters as of November 26, 2010

Related Eurex Clearing Circular: 080/10

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Overview of admissible Equity Collaterals with haircuts, effective November 26, 2010

Attached please find the specification of the parameters which will become effective after the batch run on **November 26, 2010**.

The attachment contains the admissible equity collaterals, and Xetra-Gold® (ISIN: DE000A0S9GB0), with corresponding collateral haircuts.

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Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

Security ISIN	Security ID	Security Short Name	**HaircutNEW**	**HaircutOLD**	HC_change
CH0002497458	SGSN	SGS S.A.	20,0	50,0	-60,00%
CH0008742519	SCMN	SWISSCOM AG	20,0	50,0	-60,00%
CH0011037469	SYNN	SYNGENTA AG	20,0	50,0	-60,00%
CH0012005267	NOVN	NOVARTIS AG	20,0	50,0	-60,00%
CH0012032048	ROG	ROCHE NES	20,0	50,0	-60,00%
CH0012138605	ADEN	ADECCO N	20,0	50,0	-60,00%
CH0012214059	HOLN	HOLCIM N	20,0	50,0	-60,00%
CH0013841017	LONN	LONZA GROUP AG	20,0	50,0	-60,00%
CH0038863350	NESN	NESTLE AG, NOM.	20,0	50,0	-60,00%
CH0045039655	CFR	CFR A SHARES	20,0	50,0	-60,00%
DE0005140008	DBK	DEUTSCHE BANK AG	20,0	50,0	-60,00%
DE0005190003	BMW	BMW AG	20,0	50,0	-60,00%
DE0005200000	BEI	BEIERSDORF AG	20,0	50,0	-60,00%
DE0005552004	DPW	DEUTSCHE POST AG	20,0	50,0	-60,00%
DE0005557508	DTE	DEUTSCHE TELEKOM AG	20,0	50,0	-60,00%
DE0005785638	FRE3	FRESENIUS VZ.	20,0	50,0	-60,00%
DE0005785802	FME	FRESENIUS MEDICAL CARE	20,0	50,0	-60,00%
DE0005810055	DB1	DEUTSCHE BOERSE AG	20,0	50,0	-60,00%
DE0005937007	MAN	MAN SE STAMMAKTIEN	20,0	50,0	-60,00%
DE0006048432	HEN3	HENKEL AG & CO. KGAA VZ.	20,0	50,0	-60,00%
DE0006483001	LIN	LINDE	20,0	50,0	-60,00%
DE0006599905	MRK	MERCK KGAA	20,0	50,0	-60,00%
DE0007037129	RWE	RWE AG -ST-	20,0	50,0	-60,00%
DE0007100000	DAI	DAIMLER AG	20,0	50,0	-60,00%
DE0007164600	SAP	SAP AG	20,0	50,0	-60,00%
DE0007236101	SIE	SIEMENS AG	20,0	50,0	-60,00%
DE0007257503	MEO	METRO	20,0	50,0	-60,00%
DE0007500001	TKA	THYSSEN KRUPP AG	20,0	50,0	-60,00%
DE0008032004	CBK	COMMERZBANK AG	20,0	50,0	-60,00%
DE0008232125	LHA	LUFTHANSA ST	20,0	50,0	-60,00%
DE0008404005	ALV	ALLIANZ SE	20,0	50,0	-60,00%
DE0008430026	MUV2	MUENCHENER RUECKVERSICHERUNG	20,0	50,0	-60,00%
CH0102484968	BAEN	TRANSOCEAN LTD	20,0	50,0	-60,00%
DE000A1EWWW0	ADS	ADIDAS AG	20,0	50,0	-60,00%
DE000BASF111	BAS	BASF SE	20,0	50,0	-60,00%
DE000BAY0017	BAY	BAYER AG	20,0	50,0	-60,00%
ES0144580Y14	IBE	IBERDROLA SA	20,0	50,0	-60,00%
ES0173516115	REP	REPSOL YPF SA	20,0	50,0	-60,00%
ES0178430E18	TNE5	TELEFONICA SA	20,0	50,0	-60,00%
FR0000120073	AIR	AIR LIQUIDE	20,0	50,0	-60,00%
FR0000120172	CAR	CARREFOUR	20,0	50,0	-60,00%
FR0000120271	TOTB	TOTAL SA	20,0	50,0	-60,00%
FR0000120321	LOR	L'OREAL	20,0	50,0	-60,00%
FR0000120578	SNW	SANOFI-AVENTIS	20,0	50,0	-60,00%
FR0000120644	BSN	DANONE	20,0	50,0	-60,00%
FR0000121014	MOH	LVMH	20,0	50,0	-60,00%
FR0000121972	SND	SCHNEIDER ELECTRIC	20,0	50,0	-60,00%
FR0000124711	UBL	UNIBAIL-RODAMCO	20,0	50,0	-60,00%

Security ISIN	Security ID	Security Short Name	**HaircutNEW**	**HaircutOLD**	HC_change
FR0000125007	GOB	SAINT-GOBAIN	20,0	50,0	-60,00%
FR0000125486	SQU	VINCI	20,0	50,0	-60,00%
FR0010208488	GZF	GDF SUEZ	20,0	50,0	-60,00%
IT0000062072	ASG	GENERALI	20,0	50,0	-60,00%
IT0003128367	ENL5	ENEL	20,0	50,0	-60,00%
IT0003132476	ENT	ENI S.P.A.	20,0	50,0	-60,00%
IT0003497168	TQI	TELECOM ITALIA	20,0	50,0	-60,00%
LU0323134006	ISPA	ARCELORMITTAL	20,0	50,0	-60,00%
NL0000009355	UNI	UNILEVER CVA	20,0	50,0	-60,00%
US87162M4096	SYST	SYNTHES	20,0	50,0	-60,00%
FR0000131104	BNP	BNP PARIBAS	20,4	50,0	-59,20%
CH0024899483	UBSN	UBS AG	20,5	50,0	-59,00%
IE0001827041	CRG	CRH	20,6	50,0	-58,80%
IT0000072618	IES5	INTESA SANPAOLO SPA	20,7	50,0	-58,60%
CH0012332372	RUKN	SCHW. RUECKVERSICHERUNG NAMEN	20,9	50,0	-58,20%
FR0000127771	VVU	VIVENDI SA	21,0	50,0	-58,00%
FR0000133308	FTE	FRANCE TELECOM	21,0	50,0	-58,00%
IT0000064854	CRI	UNICREDIT	21,1	50,0	-57,80%
CH0012255151	UHR	THE SWATCH GROUP AG,NOM 5 I	21,2	50,0	-57,60%
ES0113211835	BOY	BCO.BIL.VIZ.ARG.	21,2	50,0	-57,60%
CH0012138530	CSGN	CS GROUP NAMEN	21,5	50,0	-57,00%
NL0000009538	PHI1	PHILIPS ELECTRONICS N.V.	21,5	50,0	-57,00%
CH0011075394	ZURN	ZURICH FINANCIAL SERVICES AG	21,7	50,0	-56,60%
ES0113900J37	BSD2	BANCO SANTANDER SA	21,7	50,0	-56,60%
FR0000045072	XCA	CREDIT AGRICOLE	23,0	50,0	-54,00%
DE000ENAG999	EOA	E.ON AG	23,1	50,0	-53,80%
FR0000120628	AXA	AXA	23,8	50,0	-52,40%
FR0000130809	SGE	SOCIETE GENERALE	24,2	50,0	-51,60%
CH0010532478	ATLN	ACTELION N	24,3	50,0	-51,40%
FR0010220475	AOM	ALSTOM	24,4	50,0	-51,20%
FI0009000681	NOA3	NOKIA CORP. A FM 5	24,5	50,0	-51,00%
DE0006047004	HEI	HEIDELBERGCEMENT	25,3	50,0	-49,40%
BE0003793107	ITK	INBEV	25,4	50,0	-49,20%
CH0012221716	ABBN	ABB LTD	25,4	50,0	-49,20%
DE0007162000	SDF	K + S	25,5	50,0	-49,00%
DE0007664039	VOW3	VOLKSWAGEN AG VZO O.N.	25,6	50,0	-48,80%
NL0000303600	INN	ING GROEP NV CVA	26,2	50,0	-47,60%
CH0048265513	RIGN	TRANSOCEAN LTD	28,4	50,0	-43,20%
DE0006231004	IFX	INFINEON AG	31,0	50,0	-38,00%
DE000A0S9GB0	XGL	XETRA GOLD	15,0	15,0	0,00%