clear to trade

eurex clearing *circular 044/11*

Date: May 12, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorised by: Thomas Book

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

Composition of GC Pooling® Equity Basket and Acceptance of Equity Collaterals for Eurex Margining

Related Eurex Clearing Circular: 035/11

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Overview of Composition of GC Pooling® Equity Basket and Acceptance of Equities for Eurex Margining, effective May 16, 2011

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **May 16, 2011**.

At the same time these equities will be admitted as collaterals for Eurex Margining. Additionally all equities which are part of the DAX®, EURO STOXX 50® or SMI® remain eligible collaterals.

The attachment contains an overview of admissible equity collaterals, the concentration limit per ISIN for trades in the GC Pooling® Equity Basket and the initial collateral haircuts, effective May 16, 2011.

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HRB Nr. 44828
Amtsgericht Frankfurt/Main

Overview of Composition of GC Pooling® Equity Basket and Acceptance of Equity Collaterals for Eurex Margining, effective May 16, 2011

ISIN	Instrument Name	Number of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	8.195.269
DE0005140008	DEUTSCHE BANK AG NA O.N.	6.347.619
DE0007236101	SIEMENS AG NA	2.690.484
DE000BAY0017	BAYER AG NA	4.440.438
DE000BASF111	BASF SE NA O.N.	3.042.235
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1.728.476
DE0008404005	ALLIANZ SE VNA O.N.	1.792.199
DE0007037129	RWE AG ST O.N.	3.998.047
DE0008032004	COMMERZBANK AG O.N.	39.916.352
DE0007164600	SAP AG O.N.	3.759.428
DE000ENAG999	E.ON AG NA	7.055.649
DE0005557508	DT.TELEKOM AG NA	13.580.752
DE0005190003	BAY.MOTOREN WERKE AG ST	2.361.057
DE0007664039	VOLKSWAGEN AG VZO O.N.	994.997
DE0006231004	INFINEON TECH.AG NA O.N.	11.018.516
DE0005810055	DEUTSCHE BOERSE NA O.N.	1.221.528
DE0007500001	THYSSENKRUPP AG O.N.	1.885.790
DE0005937007	MAN SE ST O.N.	584.370
DE0007162000	K+S AG O.N.	958.850
DE0005552004	DEUTSCHE POST AG NA O.N.	3.896.754
DE0006483001	LINDE AG O.N.	427.972
DE0008232125	LUFTHANSA AG VNA O.N.	3.370.452
DE0006599905	MERCK KGAA O.N.	702.208
DE000A1EWWW0	ADIDAS AG NA O.N.	936.327
DE0007257503	METRO AG ST O.N.	918.042
DE0005439004	CONTINENTAL AG O.N.	654.978
DE0006047004	HEIDELBERGCEMENT AG O.N.	772.328
DE0005785802	FRESEN.MED.CARE KGAA ST	676.954
DE0006048432	HENKEL AG+CO.KGAA VZO	778.960
DE0006070006	HOCHTIEF AG	554.582
DE0005470405	LANXESS AG	514.948
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.051.874
DE000WCH8881	WACKER CHEMIE O.N.	150.837
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	332.889
DE0005200000	BEIERSDORF AG O.N.	508.297
DE0007771172	PROSIEBENSAT.1 O.N.VZO	1.118.966
DE000KC01000	KLOECKNER + CO SE NA	711.774
DE0006202005	SALZGITTER AG O.N.	307.467
DE0006602006	GEA GROUP AG	631.931
DE0003304002	SOFTWARE AG O.N.	116.327
DE0005909006	BILFINGER BERGER SE O.N.	210.198
DE0007235301	SGL CARBON SE O.N.	353.702
DE0008402215	HANN.RUECKVER.AG NA O.N.	300.483
DE0007030009	RHEINMETALL AG	196.455
GB0059822006	DIALOG SEMICOND. LS-,10	799.410
DE0005108401	SOLARWORLD AG O.N.	1.028.068
DE000SYM9999	SYMRISE AG INH. O.N.	499.583
DE0005408116	AAREAL BANK AG	542.914

DE000KD88880	KABEL DT. HOLDING AG O.N.	248.412
DE0006969603	PUMA AG	45.953