clear to trade

eurex clearing *circular 049/11*

Date: June 7, 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 Circulars: 016/11, 020/11, 035/11, 044/11

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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 June 14, 2011

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **June 14, 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 and the concentration limit per ISIN for trades in the GC Pooling® Equity Basket.

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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 June 14, 2011

ISIN	Instrument Name	Number of Eligible Shares
DE000BASF111	BASF SE NA O.N.	6427969
DE0008404005	ALLIANZ SE VNA O.N.	3698464
DE000ENAG999	E.ON AG NA	17130389
DE0005140008	DEUTSCHE BANK AG NA O.N.	7639056
DE0007236101	SIEMENS AG NA	2856414
DE0007100000	DAIMLER AG NA O.N.	4551621
DE0005190003	BAY.MOTOREN WERKE AG ST	3558697
DE000BAY0017	BAYER AG NA	3307028
DE0008032004	COMMERZBANK AG O.N.	59076251
DE0007164600	SAP AG O.N.	4206344
DE0005557508	DT.TELEKOM AG NA	16586927
DE0007664039	VOLKSWAGEN AG VZO O.N.	1314983
DE0005810055	DEUTSCHE BOERSE NA O.N.	2191265
DE0007037129	RWE AG ST O.N.	2953319
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1061644
DE0005937007	MAN SE ST O.N.	1086834
DE0007500001	THYSSENKRUPP AG O.N.	2752021
DE0006231004	INFINEON TECH.AG NA O.N.	10866010
DE0007162000	K+S AG O.N.	1420601
DE0006483001	LINDE AG O.N.	642236
DE0008232125	LUFTHANSA AG VNA O.N.	4871860
DE0005552004	DEUTSCHE POST AG NA O.N.	5580233
DE000A1EWWW0	ADIDAS AG NA O.N.	1086266
DE0007257503	METRO AG ST O.N.	1158506
DE0005439004	CONTINENTAL AG O.N.	681694
DE000WCH8881	WACKER CHEMIE O.N.	314056
DE0006047004	HEIDELBERGCEMENT AG O.N.	992558
DE0006048432	HENKEL AG+CO.KGAA VZO	894553
DE0005785802	FRESEN.MED.CARE KGAA ST	783379
DE0006599905	MERCK KGAA O.N.	507332
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	485426
DE0005470405	LANXESS AG	535179
DE000A0WMPJ6	AIXTRON SE NA O.N.	1077494
DE000KC01000	KLOECKNER + CO SE NA	1440795
DE0006070006	HOCHTIEF AG	461659
DE0005200000	BEIERSDORF AG O.N.	553130
DE000A0N4P43	TOGNUM AG	899562
DE0005909006	BILFINGER BERGER SE O.N.	293472
DE000A0CAYB2	WINCOR NIXDORF O.N.	405289
DE0006202005	SALZGITTER AG O.N.	364317
DE0006602006	GEA GROUP AG	777973
DE0008402215	HANN.RUECKVER.AG NA O.N.	482348
DE0003304002	SOFTWARE AG O.N.	456182
DE000KD88880	KABEL DT. HOLDING AG O.N.	364202
DE0006969603	PUMA AG	78408
DE0007771172	PROSIEBENSAT.1 O.N.VZO	761707
DE000DCAG010	DEMAG CRANES AG	289735
DE000SYM9999	SYMRISE AG INH. O.N.	609403
DE0007030009	RHEINMETALL AG	217585
DE0006766504	AURUBIS AG	293932