clear to trade

eurex clearing *circular 035/11*

Date: April 12, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized 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: 016/11

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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 April 14, 2011

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **April 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, the concentration limit per ISIN for trades in the GC Pooling® Equity Basket and the initial collateral haircuts, effective April 14, 2011.

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

Attachment to Eurex Clearing circular 035/11

Overview of Composition of GC Pooling® Equity Basket and Acceptance of Equities for Eurex Margining, effective April 14, 2011

ISIN	Instrument Name	Number of Eligible Shares
DE0007236101	SIEMENS AG NA	3.619.923
DE0007100000	DAIMLER AG NA O.N.	6.646.454
DE0005140008	DEUTSCHE BANK AG NA O.N.	7.535.561
DE000ENAG999	E.ON AG NA	13.695.827
DE0008404005	ALLIANZ SE VNA O.N.	2.807.371
DE0005557508	DT.TELEKOM AG NA	25.045.634
DE000BASF111	BASF SE NA O.N.	3.864.132
DE0007164600	SAP AG O.N.	4.268.704
DE0005190003	BAY.MOTOREN WERKE AG ST	3.029.906
DE0007037129	RWE AG ST O.N.	3.937.047
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1.564.625
DE000BAY0017	BAYER AG NA	3.141.316
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.150.544
DE0006231004	INFINEON TECH.AG NA O.N.	14.485.401
DE0007162000	K+S AG O.N.	1.962.518
DE0005937007	MAN SE ST O.N.	957.288
DE0008232125	LUFTHANSA AG VNA O.N.	4.858.028
DE0007500001	THYSSENKRUPP AG O.N.	2.492.005
DE0008032004	COMMERZBANK AG O.N.	12.966.427
DE0005552004	DEUTSCHE POST AG NA O.N.	5.591.652
DE0006483001	LINDE AG O.N.	618.106
DE0007257503	METRO AG ST O.N.	1.243.073
DE0005810055	DEUTSCHE BOERSE NA O.N.	1.112.146
DE000A1EWWW0	ADIDAS AG NA O.N.	1.241.942
DE0006047004	HEIDELBERGCEMENT AG O.N.	1.067.702
DE0006048432	HENKEL AG+CO.KGAA VZO	1.035.687
DE0005785802	FRESEN.MED.CARE KGAA ST	941.120
DE0005439004	CONTINENTAL AG O.N.	653.662
DE0007235301	SGL CARBON SE O.N.	906.431
DE000WCH8881	WACKER CHEMIE O.N.	238.848
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.208.981
DE0005200000	BEIERSDORF AG O.N.	768.196
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	495.692
DE0005470405	LANXESS AG	609.771
DE0005108401	SOLARWORLD AG O.N.	2.792.120
DE0008402215	HANN.RUECKVER.AG NA O.N.	461.800
DE0006599905	MERCK KGAA O.N.	472.763
DE0006070006	HOCHTIEF AG	388.123
DE000KC01000	KLOECKNER + CO SE NA	1.080.571
DE0006202005	SALZGITTER AG O.N.	433.880
DE0007771172	PROSIEBENSAT.1 O.N.VZO	1.168.408
DE000A0D6554	NORDEX SE O.N.	2.101.811
DE0006602006	GEA GROUP AG	748.906
DE0005909006	BILFINGER BERGER SE O.N.	266.745
DE000A0N4P43	TOGNUM AG	1.523.693
DE0007030009	RHEINMETALL AG	273.211
GB0059822006	DIALOG SEMICOND. LS-,10	1.013.562
DE000KD88880	KABEL DT. HOLDING AG O.N.	394.132
DE000TUAG000	TUI AG NA	1.713.591
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	299.871