clear to trade

# eurex clearing *circular 020/11*

**Date:** March 8, 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

**Contact:** Risk Operations, tel. +49-69-211-1 24 52, e-mail: risk@eurexchange.com

| **Content may be most important for:** | **Attachment:** |
|---|---|
| ➲ Middle + Backoffice<br>➲ Auditing/Security Coordination | Overview of composition of GC Pooling Equity Basket and acceptance of equities for Eurex margining, effective March 14, 2011 |

Please find attached the specification of the admissible equities for collateralization of trades in the GC Pooling Equity Basket, effective as of **March 14, 2011**.

At the same time these equities will become eligible collateral securities for Eurex margining. Additionally all equities, which are constituents of DAX®, EURO STOXX 50® or SMI® remain eligible collateral securities.

The attachment contains the list of admissible equity collateral securities, the concentration limit per ISIN for GC Pooling trades and the initial collateral haircuts.

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 2452
F +49-69-211-1 8440
risk@eurexchange.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Prof. Dr. Peter Gomez

Executive Board:
Andreas Preuss (CEO),
Jürg Spillmann, Thomas Book,
Gary Katz, Michael Peters,
Peter Reitz

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

Overview of composition of GC Pooling Equity Basket and acceptance of equities for Eurex margining

| ISIN | Instrument Name | Nbr Of Eligible Shares | HairCut Pct |
|---|---|---|---|
| DE0005140008 | DEUTSCHE BANK AG NA O.N. | 7.175.253 | 20,0 |
| DE0007236101 | SIEMENS AG NA | 3.393.208 | 20,0 |
| DE0007100000 | DAIMLER AG NA O.N. | 6.191.754 | 20,0 |
| DE0008404005 | ALLIANZ SE VNA O.N. | 2.096.909 | 20,0 |
| DE000ENAG999 | E.ON AG NA | 8.614.333 | 23,0 |
| DE000BASF111 | BASF SE NA O.N. | 3.045.712 | 20,0 |
| DE0007164600 | SAP AG O.N. | 3.869.247 | 20,0 |
| DE0007037129 | RWE AG ST O.N. | 3.412.368 | 20,0 |
| DE0005190003 | BAY.MOTOREN WERKE AG ST | 2.829.283 | 20,2 |
| DE0005557508 | DT.TELEKOM AG NA | 16.620.074 | 20,0 |
| DE000BAY0017 | BAYER AG NA | 2.560.838 | 20,0 |
| DE0007664039 | VOLKSWAGEN AG VZO O.N. | 1.076.903 | 25,5 |
| DE0008430026 | MUENCH.RUECKVERS.VNA O.N. | 986.203 | 20,0 |
| DE0005810055 | DEUTSCHE BOERSE NA O.N. | 2.115.281 | 20,0 |
| DE0006231004 | INFINEON TECH.AG NA O.N. | 11.748.527 | 30,9 |
| DE0005937007 | MAN SE ST O.N. | 925.946 | 20,0 |
| DE0007500001 | THYSSENKRUPP AG O.N. | 2.331.523 | 20,0 |
| DE0008032004 | COMMERZBANK AG O.N. | 11.115.558 | 20,0 |
| DE0007162000 | K+S AG O.N. | 1.130.369 | 25,4 |
| DE0006047004 | HEIDELBERGCEMENT AG O.N. | 1.242.728 | 25,2 |
| DE0008232125 | LUFTHANSA AG VNA O.N. | 4.007.228 | 20,0 |
| DE0005552004 | DEUTSCHE POST AG NA O.N. | 4.379.620 | 20,0 |
| DE000A1EWWW0 | ADIDAS AG NA O.N. | 1.228.785 | 20,0 |
| DE0006483001 | LINDE AG O.N. | 473.674 | 20,0 |
| DE0007257503 | METRO AG ST O.N. | 900.796 | 20,0 |
| DE0005785802 | FRESEN.MED.CARE KGAA ST | 894.518 | 20,0 |
| DE0006048432 | HENKEL AG+CO.KGAA VZO | 949.199 | 20,0 |
| DE0005200000 | BEIERSDORF AG O.N. | 769.805 | 20,0 |
| DE000A0WMPJ6 | AIXTRON SE NA O.N. | 1.100.161 | 30,4 |
| DE0006599905 | MERCK KGAA O.N. | 475.961 | 20,0 |
| DE0006070006 | HOCHTIEF AG | 419.913 | 24,4 |
| DE0005439004 | CONTINENTAL AG O.N. | 471.752 | 21,0 |
| DE0005785604 | FRESENIUS SE+CO.KGAA O.N. | 418.207 | 20,0 |
| DE0005470405 | LANXESS AG | 489.536 | 22,9 |
| DE000KC01000 | KLOECKNER + CO SE NA | 1.054.591 | 32,5 |
| DE0006202005 | SALZGITTER AG O.N. | 405.309 | 25,7 |
| DE0006602006 | GEA GROUP AG | 968.259 | 24,4 |
| DE0005909006 | BILFINGER BERGER SE O.N. | 322.651 | 22,1 |
| GB0059822006 | DIALOG SEMICOND. LS-,10 | 1.265.830 | 39,7 |
| DE0007771172 | PROSIEBENSAT.1 O.N.VZO | 771.944 | 20,0 |
| DE000A0D9PT0 | MTU AERO ENGINES NA O.N. | 354.569 | 20,0 |
| DE0007030009 | RHEINMETALL AG | 287.021 | 20,0 |
| DE000SKYD000 | SKY DTLD AG NA | 5.466.684 | 36,5 |
| NL0000240000 | QIAGEN NV EO -,01 | 1.069.052 | 20,3 |
| DE000WCH8881 | WACKER CHEMIE O.N. | 118.450 | 27,2 |
| DE0006766504 | AURUBIS AG | 356.086 | 23,7 |
| DE0005108401 | SOLARWORLD AG O.N. | 1.551.897 | 29,8 |
| DE0007251803 | STADA ARZNEIMITT.VNA O.N. | 449.460 | 20,8 |
| DE000SYM9999 | SYMRISE AG INH. O.N. | 683.272 | 20,0 |
| DE0006969603 | PUMA AG | 54.922 | 20,0 |