clear to trade

eurex clearing *circular 073/11*

Date: October 7, 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 Circulars: 016/11, 070/11

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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 equity collaterals for Eurex Margining, effective October 17, 2011

Summary:

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **October 17, 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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Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

Overview of Composition of GC Pooling® Equity Basket and Acceptance of Equity Collaterals for Eurex Margining, effective October 17, 2011

ISIN	Instrument Name	Number Of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	14,359,669
DE0007236101	SIEMENS AG NA	5,038,593
DE000BASF111	BASF SE NA O.N.	6,200,956
DE0007100000	DAIMLER AG NA O.N.	8,272,497
DE0008404005	ALLIANZ SE VNA O.N.	3,875,005
DE000BAY0017	BAYER AG NA	5,867,049
DE0005190003	BAY.MOTOREN WERKE AG ST	4,538,557
DE000ENAG999	E.ON AG NA	13,712,653
DE0007664039	VOLKSWAGEN AG VZO O.N.	2,204,149
DE0005557508	DT.TELEKOM AG NA	22,451,545
DE0007164600	SAP AG O.N.	4,834,106
DE0008032004	COMMERZBANK AG O.N.	63,217,425
DE0007037129	RWE AG ST O.N.	3,900,389
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1,078,005
DE0006231004	INFINEON TECH.AG NA O.N.	15,239,036
DE0006483001	LINDE AG O.N.	842,128
DE0007500001	THYSSENKRUPP AG O.N.	4,286,619
DE000KSAG888	K+S AG NA O.N.	1,684,640
DE0005552004	DEUTSCHE POST AG NA O.N.	6,411,621
DE000A1EWWW0	ADIDAS AG NA O.N.	1,346,287
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	1,627,550
DE0005785802	FRESEN.MED.CARE KGAA ST	1,091,676
DE0008232125	LUFTHANSA AG VNA O.N.	4,864,520
DE0007257503	METRO AG ST O.N.	1,438,234
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	683,218
DE0006048432	HENKEL AG+CO.KGAA VZO	1,074,538
DE0005937007	MAN SE ST O.N.	648,086
DE0006047004	HEIDELBERGCEMENT AG O.N.	1,378,728
DE000WCH8881	WACKER CHEMIE O.N.	552,754
DE0005439004	CONTINENTAL AG O.N.	808,459
DE0006599905	MERCK KGAA O.N.	529,308
DE0005470405	LANXESS AG	832,134
DE0005200000	BEIERSDORF AG O.N.	701,578
DE000A0WMPJ6	AIXTRON SE NA O.N.	1,791,584
DE000KC01000	KLOECKNER + CO SE NA	1,963,447
DE000KD88880	KABEL DT. HOLDING AG O.N.	411,580
DE0006602006	GEA GROUP AG	878,592
DE0006969603	PUMA SE	67,960
DE0007771172	PROSIEBENSAT.1 O.N.VZO	1,111,054
DE0006202005	SALZGITTER AG O.N.	405,441
DE0005909006	BILFINGER BERGER SE O.N.	225,561
DE0007235301	SGL CARBON SE O.N.	310,765
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	261,048
DE000A1DAHH0	BRENNTAG AG	187,673
DE0007251803	STADA ARZNEIMITT.VNA O.N.	774,900
DE0007030009	RHEINMETALL AG	329,720
DE0005245534	HUGO BOSS AG VZO O.N.	191,163
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	529,223
DE0005408884	LEONI AG NA O.N.	458,651
DE0003304002	SOFTWARE AG O.N.	449,837