clear to trade

eurex clearing *circular 070/11*

Date: September 13, 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, 055/11

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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 September 15, 2011

Summary:

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **September 15, 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 September 15, 2011

ISIN	Instrument Name	Number of Eligible Shares
DE0007236101	SIEMENS AG NA	6,757,775
DE000BASF111	BASF SE NA O.N.	8,206,506
DE0005140008	DEUTSCHE BANK AG NA O.N.	13,341,400
DE0007100000	DAIMLER AG NA O.N.	9,700,601
DE0008404005	ALLIANZ SE VNA O.N.	4,633,036
DE0005190003	BAY.MOTOREN WERKE AG ST	4,976,002
DE0005557508	DT.TELEKOM AG NA	30,369,611
DE000ENAG999	E.ON AG NA	17,381,091
DE0007664039	VOLKSWAGEN AG VZO O.N.	2,220,650
DE000BAY0017	BAYER AG NA	5,424,664
DE0007164600	SAP AG O.N.	5,777,926
DE0008032004	COMMERZBANK AG O.N.	83,279,372
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1,531,450
DE0007037129	RWE AG ST O.N.	5,297,119
DE0007500001	THYSSENKRUPP AG O.N.	5,727,497
DE0006483001	LINDE AG O.N.	1,110,296
DE0006231004	INFINEON TECH.AG NA O.N.	19,138,806
DE000KSAG888	K+S AG NA O.N.	1,875,263
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	1,997,248
DE000A1EWWW0	ADIDAS AG NA O.N.	1,561,385
DE0005552004	DEUTSCHE POST AG NA O.N.	6,990,154
DE0008232125	LUFTHANSA AG VNA O.N.	5,300,864
DE0007257503	METRO AG ST O.N.	1,991,831
DE0005785802	FRESEN.MED.CARE KGAA ST	1,245,481
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	817,309
DE0006048432	HENKEL AG+CO.KGAA VZO	1,407,378
DE0006047004	HEIDELBERGCEMENT AG O.N.	1,911,908
DE0005937007	MAN SE ST O.N.	859,741
DE0005439004	CONTINENTAL AG O.N.	1,004,937
DE0006599905	MERCK KGAA O.N.	721,936
DE0005470405	LANXESS AG	1,025,663
DE000WCH8881	WACKER CHEMIE O.N.	438,551
DE000KC01000	KLOECKNER + CO SE NA	3,191,082
DE0005200000	BEIERSDORF AG O.N.	827,447
DE000A0WMPJ6	AIXTRON SE NA O.N.	1,888,730
DE0006202005	SALZGITTER AG O.N.	594,764
DE0006602006	GEA GROUP AG	1,221,753
DE0005909006	BILFINGER BERGER SE O.N.	367,390
DE0007030009	RHEINMETALL AG	454,724
DE0005408884	LEONI AG NA O.N.	685,099
DE000KD88880	KABEL DT. HOLDING AG O.N.	519,872
DE0007771172	PROSIEBENSAT.1 O.N.VZO	1,384,528
DE0008402215	HANN.RUECKVER.AG NA O.N.	576,168
DE0003304002	SOFTWARE AG O.N.	526,948
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	339,880
DE0006070006	HOCHTIEF AG	322,926
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	622,037
NL0000240000	QIAGEN NV EO -,01	1,403,579
DE000SYM9999	SYMRISE AG INH. O.N.	755,084
DE0007235301	SGL CARBON SE O.N.	421,039