clear to trade

e u r e x c l e a r i n g *circular 055/11*

Date: July 6, 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 Circular: 049/11

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

Content may be most important for:	**Attachment:**
Ü Middle + Backoffice Ü Auditing/Security Coordination	Overview of composition of GC Pooling® Equity Basket and acceptance of equities for Eurex Margining, effective July 14, 2011

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

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

T +49-69-211-1 24 52
F +49-69-211-1 84 40
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 Equity Collaterals for Eurex Margining, effective July 14, 2011

ISIN	Instrument Name	Number of Eligible Shares
DE0007236101	SIEMENS AG NA	3264314
DE0005140008	DEUTSCHE BANK AG NA O.N.	6129165
DE0007100000	DAIMLER AG NA O.N.	4657083
DE000BASF111	BASF SE NA O.N.	3248765
DE0008404005	ALLIANZ SE VNA O.N.	2159428
DE000ENAG999	E.ON AG NA	10392622
DE0008032004	COMMERZBANK AG O.N.	59868340
DE000BAY0017	BAYER AG NA	3198172
DE0005190003	BAY.MOTOREN WERKE AG ST	2542113
DE0005557508	DT.TELEKOM AG NA	13154054
DE0007664039	VOLKSWAGEN AG VZO O.N.	986736
DE0007164600	SAP AG O.N.	3323275
DE0007037129	RWE AG ST O.N.	3151868
DE0005937007	MAN SE ST O.N.	1120815
DE0007500001	THYSSENKRUPP AG O.N.	2606410
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	789967
DE0006231004	INFINEON TECH.AG NA O.N.	9555989
DE0005810055	DEUTSCHE BOERSE NA O.N.	1164810
DE0007162000	K+S AG O.N.	1092650
DE0006483001	LINDE AG O.N.	450040
DE000A1EWWW0	ADIDAS AG NA O.N.	984771
DE0008232125	LUFTHANSA AG VNA O.N.	3339276
DE0005552004	DEUTSCHE POST AG NA O.N.	3743286
DE0007257503	METRO AG ST O.N.	1128825
DE0006047004	HEIDELBERGCEMENT AG O.N.	889924
DE0005439004	CONTINENTAL AG O.N.	507375
DE0006048432	HENKEL AG+CO.KGAA VZO	703610
DE0005785802	FRESEN.MED.CARE KGAA ST	631009
DE000A0WMPJ6	AIXTRON SE NA O.N.	1231834
DE000KC01000	KLOECKNER + CO SE NA	1358188
DE0005470405	LANXESS AG	488963
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	377812
DE0006599905	MERCK KGAA O.N.	356399
DE000WCH8881	WACKER CHEMIE O.N.	175919
DE0006070006	HOCHTIEF AG	406475
DE0005200000	BEIERSDORF AG O.N.	456179
DE0005773303	FRAPORT AG FFM.AIRPORT	353181
DE000KD88880	KABEL DT. HOLDING AG O.N.	413158
DE0006602006	GEA GROUP AG	681359
DE0006202005	SALZGITTER AG O.N.	295821
DE0005909006	BILFINGER BERGER SE O.N.	204780
DE0007235301	SGL CARBON SE O.N.	340417
DE000CLS1001	CELESIO AG NAM. O.N.	951110
DE0007771172	PROSIEBENSAT.1 O.N.VZO	667469
DE0008402215	HANN.RUECKVER.AG NA O.N.	346618
DE0007030009	RHEINMETALL AG	203663
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	225730
DE0006766504	AURUBIS AG	231212
DE0003304002	SOFTWARE AG O.N.	243167
DE000DCAG010	DEMAG CRANES AG	221942