clear to trade

e u r e x c l e a r i n g *circular 062/11*

Date: August 8, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Peter Reitz

⚠ **Action required** ⚠ **High priority**

Composition of GC Pooling® Equity Basket and Acceptance of Equity Collaterals for Eurex Margining

Related Eurex Circulars: 016/11, 055/11

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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 equity collaterals for Eurex Margining, effective August 15, 2011

Summary:

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

ISIN	Instrument Name	Number of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	7767457
DE0007236101	SIEMENS AG NA	3128262
DE000BASF111	BASF SE NA O.N.	4087942
DE0007100000	DAIMLER AG NA O.N.	4848228
DE0008404005	ALLIANZ SE VNA O.N.	2408391
DE0007664039	VOLKSWAGEN AG VZO O.N.	1437687
DE0005190003	BAY.MOTOREN WERKE AG ST	2677909
DE0008032004	COMMERZBANK AG O.N.	68405377
DE0007164600	SAP AG O.N.	3561480
DE000BAY0017	BAYER AG NA	2695426
DE000ENAG999	E.ON AG NA	7802222
DE0005557508	DT.TELEKOM AG NA	12157765
DE0007500001	THYSSENKRUPP AG O.N.	3875823
DE0007037129	RWE AG ST O.N.	2724304
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	936407
DE0006231004	INFINEON TECH.AG NA O.N.	13457276
DE0005937007	MAN SE ST O.N.	931035
DE000A1EWWW0	ADIDAS AG NA O.N.	1253228
DE0007162000	K+S AG O.N.	1081970
DE0006483001	LINDE AG O.N.	462998
DE0007257503	METRO AG ST O.N.	1441486
DE0005552004	DEUTSCHE POST AG NA O.N.	4067124
DE000A0WMPJ6	AIXTRON SE NA O.N.	2404853
DE0008232125	LUFTHANSA AG VNA O.N.	3178437
DE0005439004	CONTINENTAL AG O.N.	633551
DE0006047004	HEIDELBERGCEMENT AG O.N.	1039493
DE0006599905	MERCK KGAA O.N.	535307
DE0006048432	HENKEL AG+CO.KGAA VZO	709210
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	428630
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	612078
DE0005785802	FRESEN.MED.CARE KGAA ST	589196
DE000WCH8881	WACKER CHEMIE O.N.	231977
DE000KC01000	KLOECKNER + CO SE NA	1621118
DE0005470405	LANXESS AG	452586
DE0003304002	SOFTWARE AG O.N.	651151
DE0006602006	GEA GROUP AG	828351
DE0005200000	BEIERSDORF AG O.N.	399266
DE000KD88880	KABEL DT. HOLDING AG O.N.	454454
DE0007667107	VOSSLOH AG O.N.	190575
DE0005909006	BILFINGER BERGER SE O.N.	237280
DE0007030009	RHEINMETALL AG	275226
DE0006202005	SALZGITTER AG O.N.	287939
DE0005408884	LEONI AG NA O.N.	342315
DE0008402215	HANN.RUECKVER.AG NA O.N.	368829
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	256399
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	531734
DE0007771172	PROSIEBENSAT.1 O.N.VZO	721627
DE0005245534	HUGO BOSS AG VZO O.N.	157093
DE0006070006	HOCHTIEF AG	211709
NL0000240000	QIAGEN NV EO -	985094