clear to trade

e u r e x c l e a r i n g *circular 007/12*

Date: February 3, 2012
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: 002/12

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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 February 15, 2012

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **February 15, 2012.**

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	8.710.913,00
DE0007236101	SIEMENS AG NA	3.896.213,00
DE0007100000	DAIMLER AG NA O.N.	5.550.152,00
DE0008404005	ALLIANZ SE VNA O.N.	2.658.455,00
DE000BASF111	BASF SE NA O.N.	3.627.207,00
DE0007164600	SAP AG O.N.	3.974.517,00
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.181.838,00
DE000ENAG999	E.ON AG NA	9.714.059,00
DE0005190003	BAY.MOTOREN WERKE AG ST	2.312.375,00
DE000BAY0017	BAYER AG NA	2.814.654,00
DE0005557508	DT.TELEKOM AG NA	15.170.882,00
DE0008032004	COMMERZBANK AG O.N.	67.755.088,00
DE0007037129	RWE AG ST O.N.	3.816.252,00
DE0007500001	THYSSENKRUPP AG O.N.	4.174.608,00
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	904.619,00
DE0006483001	LINDE AG O.N.	581.124,00
DE0005552004	DEUTSCHE POST AG NA O.N.	4.363.052,00
DE0006231004	INFINEON TECH.AG NA O.N.	7.838.820,00
DE0005937007	MAN SE ST O.N.	626.239,00
DE000KSAG888	K+S AG NA O.N.	1.348.592,00
DE000A1EWWW0	ADIDAS AG NA O.N.	888.881,00
DE0007257503	METRO AG ST O.N.	1.565.998,00
DE0006047004	HEIDELBERGCEMENT AG O.N.	1.165.106,00
DE0008232125	LUFTHANSA AG VNA O.N.	3.792.045,00
DE0006048432	HENKEL AG+CO.KGAA VZO	790.802,00
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	480.481,00
DE0005439004	CONTINENTAL AG O.N.	589.010,00
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	790.978,00
DE0005785802	FRESEN.MED.CARE KGAA ST	636.451,00
DE0005200000	BEIERSDORF AG O.N.	604.998,00
DE0006599905	MERCK KGAA O.N.	311.226,00
DE0005470405	LANXESS AG	490.674,00
DE000WCH8881	WACKER CHEMIE O.N.	293.545,00
DE0006602006	GEA GROUP AG	648.359,00
DE0003304002	SOFTWARE AG O.N.	612.605,00
DE000KC01000	KLOECKNER + CO SE NA	1.410.543,00
DE0007771172	PROSIEBENSAT.1 O.N.VZO	781.074,00
DE0006202005	SALZGITTER AG O.N.	302.904,00
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	256.659,00
GB0059822006	DIALOG SEMICOND. LS-,10	802.466,00
DE000KD88880	KABEL DT. HOLDING AG O.N.	326.582,00
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.214.435,00
DE0005909006	BILFINGER BERGER SE O.N.	159.463,00
DE000A1DAHH0	BRENNTAG AG	139.133,00
DE000SYM9999	SYMRISE AG INH. O.N.	503.791,00
DE0007030009	RHEINMETALL AG	257.707,00
DE0005408884	LEONI AG NA O.N.	304.367,00
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	443.579,00
DE0005408116	AAREAL BANK AG	552.609,00
DE0005773303	FRAPORT AG FFM.AIRPORT	208.279,00