clear to trade

eurex clearing *circular 002/12*

Date: January 6, 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 Circulars: 098/11

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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 January 16, 2012.

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **January 16, 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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HRB Nr. 44828
Amtsgericht Frankfurt/Main

Composition of GC Pooling® Equity Basket and acceptance of equity collaterals for Eurex Margining

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007236101	SIEMENS AG NA	3044348
DE0008404005	ALLIANZ SE VNA O.N.	3014161
DE000BASF111	BASF SE NA O.N.	3967930
DE0005140008	DEUTSCHE BANK AG NA O.N.	7011698
DE0007100000	DAIMLER AG NA O.N.	5251544
DE000ENAG999	E.ON AG NA	10357783
DE0007164600	SAP AG O.N.	4091159
DE0007037129	RWE AG ST O.N.	6058299
DE000BAY0017	BAYER AG NA	2891405
DE0005557508	DT.TELEKOM AG NA	15671732
DE0007664039	VOLKSWAGEN AG VZO O.N.	1113506
DE0005190003	BAY.MOTOREN WERKE AG ST	2382637
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	898980
DE0008032004	COMMERZBANK AG O.N.	51539466
DE0006483001	LINDE AG O.N.	553948
DE0007500001	THYSSENKRUPP AG O.N.	3365550
DE0007257503	METRO AG ST O.N.	1834786
DE000KSAG888	K+S AG NA O.N.	1465727
DE0005552004	DEUTSCHE POST AG NA O.N.	3823003
DE000A1EWWW0	ADIDAS AG NA O.N.	845817
DE0006231004	INFINEON TECH.AG NA O.N.	6901214
DE0005937007	MAN SE ST O.N.	555384
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	932350
DE0005785802	FRESEN.MED.CARE KGAA ST	596506
DE0006048432	HENKEL AG+CO.KGAA VZO	674104
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	380868
DE0008232125	LUFTHANSA AG VNA O.N.	2905455
DE0006047004	HEIDELBERGCEMENT AG O.N.	796724
DE0006599905	MERCK KGAA O.N.	300073
DE0005200000	BEIERSDORF AG O.N.	474034
DE0005439004	CONTINENTAL AG O.N.	392453
DE0005470405	LANXESS AG	399696
DE000WCH8881	WACKER CHEMIE O.N.	220564
DE0007235301	SGL CARBON SE O.N.	349684
DE000KD88880	KABEL DT. HOLDING AG O.N.	328952
DE0005909006	BILFINGER BERGER SE O.N.	162164
DE0006602006	GEA GROUP AG	487966
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	388205
DE0006202005	SALZGITTER AG O.N.	245310
DE000KC01000	KLOECKNER + CO SE NA	851015
DE0008402215	HANN.RUECKVER.AG NA O.N.	213723
DE0005408116	AAREAL BANK AG	567053
DE0006070006	HOCHTIEF AG	174099
DE0007771172	PROSIEBENSAT.1 O.N.VZO	549445
DE000A1DAHH0	BRENNTAG AG	105262
DE0005773303	FRAPORT AG FFM.AIRPORT	198687
DE0005245534	HUGO BOSS AG VZO O.N.	124450
DE0007030009	RHEINMETALL AG	205648
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	140397
DE000TUAG000	TUI AG NA	1351100