clear to trade

eurex clearing *circular 098/11*

Date: December 2, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Action required

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

Related Eurex Clearing Circular: 082/11

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

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 December 15, 2011

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

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 December 15, 2011

ISIN	Instrument Name	Number of eligible shares
DE0007236101	SIEMENS AG NA	3717849
DE0008404005	ALLIANZ SE VNA O.N.	3507932
DE0005140008	DEUTSCHE BANK AG NA O.N.	9179714
DE000BASF111	BASF SE NA O.N.	4384773
DE0007100000	DAIMLER AG NA O.N.	6903458
DE0007164600	SAP AG O.N.	4326860
DE0007664039	VOLKSWAGEN AG VZO O.N.	1501978
DE000ENAG999	E.ON AG NA	10008631
DE0005190003	BAY.MOTOREN WERKE AG ST	3130302
DE000BAY0017	BAYER AG NA	3428987
DE0005557508	DT.TELEKOM AG NA	15164824
DE0007037129	RWE AG ST O.N.	3652314
DE0008032004	COMMERZBANK AG O.N.	80767651
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1190911
DE0006231004	INFINEON TECH.AG NA O.N.	12013879
DE0007500001	THYSSENKRUPP AG O.N.	3503029
DE0006483001	LINDE AG O.N.	558807
DE000KSAG888	K+S AG NA O.N.	1553157
DE000A1EWWW0	ADIDAS AG NA O.N.	1152578
DE0005552004	DEUTSCHE POST AG NA O.N.	4376145
DE0007257503	METRO AG ST O.N.	1267682
DE0008232125	LUFTHANSA AG VNA O.N.	4318153
DE0006047004	HEIDELBERGCEMENT AG O.N.	1321701
DE0005937007	MAN SE ST O.N.	618131
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	815107
DE0005785802	FRESEN.MED.CARE KGAA ST	713610
DE0006048432	HENKEL AG+CO.KGAA VZO	768585
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	464738
DE0006599905	MERCK KGAA O.N.	410927
DE0005439004	CONTINENTAL AG O.N.	564469
DE0005200000	BEIERSDORF AG O.N.	591261
DE0005470405	LANXESS AG	573432
DE000WCH8881	WACKER CHEMIE O.N.	281151
DE0005909006	BILFINGER BERGER SE O.N.	234757
DE000KD88880	KABEL DT. HOLDING AG O.N.	367942
DE0005245534	HUGO BOSS AG VZO O.N.	214337
DE0007235301	SGL CARBON SE O.N.	310024
DE000KC01000	KLOECKNER + CO SE NA	1361908
DE0006602006	GEA GROUP AG	600173
DE0007771172	PROSIEBENSAT.1 O.N.VZO	875445
DE0005408116	AAREAL BANK AG	944199
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	509164
DE0006070006	HOCHTIEF AG	261439
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	216419
DE0006202005	SALZGITTER AG O.N.	267370
DE000A0WMPJ6	AIXTRON SE NA O.N.	1045387
DE000TUAG000	TUI AG NA	2420313
DE0007030009	RHEINMETALL AG	276587
DE0007251803	STADA ARZNEIMITT.VNA O.N.	472529
DE0008402215	HANN.RUECKVER.AG NA O.N.	250687