clear to trade

eurex clearing *circular 082/11*

Date: November 4, 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: 073/11

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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 November 15, 2011

Summary:

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

ISIN	Instrument Name	Number Of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	10427474
DE0007236101	SIEMENS AG NA	3753453
DE0008404005	ALLIANZ SE VNA O.N.	3505728
DE0007100000	DAIMLER AG NA O.N.	6804579
DE000BASF111	BASF SE NA O.N.	4731288
DE0007664039	VOLKSWAGEN AG VZO O.N.	1640916
DE0005190003	BAY.MOTOREN WERKE AG ST	3345862
DE0007164600	SAP AG O.N.	4191858
DE000ENAG999	E.ON AG NA	10417070
DE000BAY0017	BAYER AG NA	3525593
DE0005557508	DT.TELEKOM AG NA	15843322
DE0008032004	COMMERZBANK AG O.N.	65654907
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1072013
DE0007037129	RWE AG ST O.N.	3302815
DE0006231004	INFINEON TECH.AG NA O.N.	12286311
DE0006483001	LINDE AG O.N.	634972
DE0007500001	THYSSENKRUPP AG O.N.	3343066
DE000KSAG888	K+S AG NA O.N.	1325445
DE000A1EWWW0	ADIDAS AG NA O.N.	1058917
DE0005552004	DEUTSCHE POST AG NA O.N.	4789649
DE0006047004	HEIDELBERGCEMENT AG O.N.	1371075
DE0007257503	METRO AG ST O.N.	1307143
DE000A1KRND6	DEUTSCHE BOERSE Z.UMT.	1050008
DE0005785802	FRESEN.MED.CARE KGAA ST	735079
DE0008232125	LUFTHANSA AG VNA O.N.	3896440
DE0005439004	CONTINENTAL AG O.N.	678869
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	500148
DE0005937007	MAN SE ST O.N.	551879
DE0006048432	HENKEL AG+CO.KGAA VZO	796922
DE000WCH8881	WACKER CHEMIE O.N.	450278
DE0006599905	MERCK KGAA O.N.	378053
DE0005200000	BEIERSDORF AG O.N.	544536
DE0005470405	LANXESS AG	527607
DE0007235301	SGL CARBON SE O.N.	440829
DE000KC01000	KLOECKNER + CO SE NA	1445133
DE000A0WMPJ6	AIXTRON SE NA O.N.	1422860
DE000KD88880	KABEL DT. HOLDING AG O.N.	330406
DE0007771172	PROSIEBENSAT.1 O.N.VZO	830509
DE0006202005	SALZGITTER AG O.N.	306561
DE0005909006	BILFINGER BERGER SE O.N.	186171
DE0006602006	GEA GROUP AG	592426
DE0005408884	LEONI AG NA O.N.	367028
DE0003304002	SOFTWARE AG O.N.	338619
DE0006969603	PUMA SE	43146
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	200696
DE0008402215	HANN.RUECKVER.AG NA O.N.	262835
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	440029
DE0005408116	AAREAL BANK AG	630310
DE0007030009	RHEINMETALL AG	238670
GB0059822006	DIALOG SEMICOND. LS-	620706