clear to trade

e u r e x c l e a r i n g *circular 036/12*

Date: May 9, 2012
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 Clearing Circular: 028/12

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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 May 15, 2012

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

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

ISIN	Instrument Name	No. of Eligible Shares
DE0007236101	SIEMENS AG NA	3.985.352
DE0005140008	DEUTSCHE BANK AG NA O.N.	8.362.212
DE0007100000	DAIMLER AG NA O.N.	6.428.042
DE000BASF111	BASF SE NA O.N.	4.117.258
DE0007164600	SAP AG O.N.	4.613.521
DE0008404005	ALLIANZ SE VNA O.N.	2.742.594
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.403.915
DE0005190003	BAY.MOTOREN WERKE AG ST	2.572.889
DE000BAY0017	BAYER AG NA	3.061.614
DE000ENAG999	E.ON AG NA	9.149.423
DE0007037129	RWE AG ST O.N.	4.321.331
DE0005557508	DT.TELEKOM AG NA	15.856.218
DE0008032004	COMMERZBANK AG O.N.	71.891.634
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1.057.261
DE0006483001	LINDE AG O.N.	604.489
DE0006231004	INFINEON TECH.AG NA O.N.	8.909.034
DE0005937007	MAN SE ST O.N.	668.326
DE0005552004	DEUTSCHE POST AG NA O.N.	4.375.996
DE000A1EWWW0	ADIDAS AG NA O.N.	968.852
DE0007500001	THYSSENKRUPP AG O.N.	3.318.483
DE0005810055	DEUTSCHE BOERSE NA O.N.	1.091.484
DE0007042301	RHOEN-KLINIKUM O.N.	2.414.209
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	675.214
DE0006047004	HEIDELBERGCEMENT AG O.N.	1.161.463
DE0007257503	METRO AG ST O.N.	1.928.115
DE0006048432	HENKEL AG+CO.KGAA VZO	825.224
DE0008232125	LUFTHANSA AG VNA O.N.	4.501.989
DE000KSAG888	K+S AG NA O.N.	1.137.963
DE0005439004	CONTINENTAL AG O.N.	516.567
DE0005785802	FRESEN.MED.CARE KGAA ST	611.725
DE0005470405	LANXESS AG	530.687
DE0006599905	MERCK KGAA O.N.	354.722
DE0005200000	BEIERSDORF AG O.N.	519.137
DE0006602006	GEA GROUP AG	680.901
DE0006202005	SALZGITTER AG O.N.	367.169
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.030.283
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	221.680
DE000A1DAHH0	BRENNTAG AG	143.129
DE000WCH8881	WACKER CHEMIE O.N.	219.374
DE0007030009	RHEINMETALL AG	305.475
DE0005909006	BILFINGER BERGER SE O.N.	180.106
DE000KD88880	KABEL DT. HOLDING AG O.N.	259.100
DE000SKYD000	SKY DTLD AG NA	6.298.507
DE0008402215	HANN.RUECKVER.AG NA O.N.	257.685
DE0003304002	SOFTWARE AG O.N.	430.918
DE000KC01000	KLOECKNER + CO SE NA	1.099.549
DE0005773303	FRAPORT AG FFM.AIRPORT	228.531
DE0005245534	HUGO BOSS AG VZO O.N.	132.631
DE0005408884	LEONI AG NA O.N.	284.225
GB0059822006	DIALOG SEMICOND. LS-,10	658.949