clear to trade

e u r e x c l e a r i n g *circular 028/12*

Date: April 4, 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: 016/12

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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 April 16, 2012

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

ISIN	Instrument Name	No. of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	8.236.812
DE0007100000	DAIMLER AG NA O.N.	6.323.586
DE0007236101	SIEMENS AG NA	3.636.556
DE0008404005	ALLIANZ SE VNA O.N.	2.587.404
DE000BASF111	BASF SE NA O.N.	3.504.535
DE0005190003	BAY.MOTOREN WERKE AG ST	3.254.712
DE000ENAG999	E.ON AG NA	11.003.095
DE0007164600	SAP AG O.N.	3.531.391
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.372.226
DE000BAY0017	BAYER AG NA	2.925.339
DE0007037129	RWE AG ST O.N.	4.002.134
DE0008032004	COMMERZBANK AG O.N.	74.287.503
DE0005557508	DT.TELEKOM AG NA	14.999.817
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	881.347
DE0006483001	LINDE AG O.N.	548.056
DE000A1EWWW0	ADIDAS AG NA O.N.	1.074.337
DE0007500001	THYSSENKRUPP AG O.N.	3.238.761
DE0007257503	METRO AG ST O.N.	2.052.181
DE0005937007	MAN SE ST O.N.	594.411
DE0005552004	DEUTSCHE POST AG NA O.N.	3.929.668
DE000KSAG888	K+S AG NA O.N.	1.429.040
DE0006047004	HEIDELBERGCEMENT AG O.N.	1.194.670
DE0006048432	HENKEL AG+CO.KGAA VZO	930.543
DE0005439004	CONTINENTAL AG O.N.	715.142
DE0008232125	LUFTHANSA AG VNA O.N.	4.813.167
DE0006231004	INFINEON TECH.AG NA O.N.	6.584.008
DE0005810055	DEUTSCHE BOERSE NA O.N.	957.717
DE0005785802	FRESEN.MED.CARE KGAA ST	829.573
DE0005470405	LANXESS AG	687.675
DE0006599905	MERCK KGAA O.N.	427.647
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	408.171
DE0005200000	BEIERSDORF AG O.N.	448.125
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.480.710
DE000WCH8881	WACKER CHEMIE O.N.	265.974
DE000KD88880	KABEL DT. HOLDING AG O.N.	358.103
DE0005909006	BILFINGER BERGER SE O.N.	217.446
DE000A1DAHH0	BRENNTAG AG	164.677
DE0006202005	SALZGITTER AG O.N.	348.713
DE0007771172	PROSIEBENSAT.1 O.N.VZO	723.958
DE0006602006	GEA GROUP AG	513.904
DE000KC01000	KLOECKNER + CO SE NA	1.171.501
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	204.817
DE0007030009	RHEINMETALL AG	274.342
DE0005245534	HUGO BOSS AG VZO O.N.	132.819
GB0059822006	DIALOG SEMICOND. LS-,10	614.110
DE0005408884	LEONI AG NA O.N.	280.129
DE0008402215	HANN.RUECKVER.AG NA O.N.	225.733
DE000SYM9999	SYMRISE AG INH. O.N.	456.908
DE0006070006	HOCHTIEF AG	212.683
DE0005408116	AAREAL BANK AG	616.797