clear to trade

e u r e x c l e a r i n g *circular 043/12*

Date: June 6, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Michael Peters

⚠ **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 June 15, 2012

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **June 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	Nbr Of Eligible Shares
DE0007236101	SIEMENS AG NA	3.498.606
DE0005140008	DEUTSCHE BANK AG NA O.N.	7.758.911
DE0008404005	ALLIANZ SE VNA O.N.	3.031.480
DE000BASF111	BASF SE NA O.N.	3.646.344
DE0007100000	DAIMLER AG NA O.N.	5.328.167
DE0005190003	BAY.MOTOREN WERKE AG ST	3.110.729
DE0007164600	SAP AG O.N.	3.594.572
DE0005557508	DT.TELEKOM AG NA	20.561.783
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.222.906
DE000ENAG999	E.ON AG NA	10.191.190
DE000BAY0017	BAYER AG NA	2.736.837
DE0007037129	RWE AG ST O.N.	3.288.706
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	888.867
DE0008032004	COMMERZBANK AG O.N.	59.903.595
DE0007500001	THYSSENKRUPP AG O.N.	5.363.273
DE0006483001	LINDE AG O.N.	535.798
DE0005552004	DEUTSCHE POST AG NA O.N.	4.701.236
DE0006231004	INFINEON TECH.AG NA O.N.	9.091.172
DE000A1EWWW0	ADIDAS AG NA O.N.	938.955
DE0005810055	DEUTSCHE BOERSE NA O.N.	1.446.034
DE0007257503	METRO AG ST O.N.	1.979.342
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	579.336
DE0006048432	HENKEL AG+CO.KGAA VZO	826.847
DE0006047004	HEIDELBERGCEMENT AG O.N.	1.214.592
DE000KSAG888	K+S AG NA O.N.	1.278.915
DE0005470405	LANXESS AG	678.842
DE0005937007	MAN SE ST O.N.	449.274
DE0005439004	CONTINENTAL AG O.N.	494.559
DE0008232125	LUFTHANSA AG VNA O.N.	3.864.500
DE0006599905	MERCK KGAA O.N.	434.929
DE0007042301	RHOEN-KLINIKUM O.N.	1.350.436
DE0005785802	FRESEN.MED.CARE KGAA ST	538.642
DE0005200000	BEIERSDORF AG O.N.	505.457
DE0005245534	HUGO BOSS AG VZO O.N.	197.637
DE0006602006	GEA GROUP AG	724.717
DE0005909006	BILFINGER BERGER SE O.N.	206.448
DE0008402215	HANN.RUECKVER.AG NA O.N.	277.470
DE0006202005	SALZGITTER AG O.N.	343.453
DE000A1DAHH0	BRENNTAG AG	129.413
DE000KC01000	KLOECKNER + CO SE NA	1.519.873
DE000KD88880	KABEL DT. HOLDING AG O.N.	250.372
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	189.475
DE0007771172	PROSIEBENSAT.1 O.N.VZO	653.029
DE0007030009	RHEINMETALL AG	312.590
DE000WCH8881	WACKER CHEMIE O.N.	188.513
DE000SYM9999	SYMRISE AG INH. O.N.	444.612
DE000A0WMPJ6	AIXTRON SE NA O.N.	814.741
DE0006070006	HOCHTIEF AG	255.115
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	354.073
DE0005408884	LEONI AG NA O.N.	262.623