clear to trade

e u r e x c l e a r i n g *circular 083/12*

Date: 4 October 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: 072/12

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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 15 October 2012

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

Attachment to Eurex Clearing circular 083/12

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for Eurex Margining, effective 15 October 2012

ISIN	Instrument Name	No. of Eligible Shares
DE0007236101	SIEMENS AG NA	4077324
DE0005140008	DEUTSCHE BANK AG NA O.N.	9444379
DE0007100000	DAIMLER AG NA O.N.	6637387
DE0008404005	ALLIANZ SE VNA O.N.	2502204
DE000BASF111	BASF SE NA O.N.	3462134
DE000BAY0017	BAYER AG NA	2985151
DE0007164600	SAP AG O.N.	3131857
DE0007664039	VOLKSWAGEN AG VZO O.N.	1214958
DE0005190003	BAY.MOTOREN WERKE AG ST	2883683
DE0005557508	DT.TELEKOM AG NA	16117323
DE000ENAG999	E.ON AG NA	7848197
DE0008032004	COMMERZBANK AG O.N.	81072805
DE0007037129	RWE AG ST O.N.	2923727
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	768714
DE0006483001	LINDE AG O.N.	628219
DE0005439004	CONTINENTAL AG O.N.	978948
DE0005552004	DEUTSCHE POST AG NA O.N.	4778952
DE0007500001	THYSSENKRUPP AG O.N.	4122614
DE000A1EWWW0	ADIDAS AG NA O.N.	973334
DE0006231004	INFINEON TECH.AG NA O.N.	12043069
DE0005470405	LANXESS AG	772106
DE0006048432	HENKEL AG+CO.KGAA VZO	748366
DE0005810055	DEUTSCHE BOERSE NA O.N.	1031410
DE0005785802	FRESEN.MED.CARE KGAA ST	754107
DE000KSAG888	K+S AG NA O.N.	1088311
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	426883
DE0007257503	METRO AG ST O.N.	1573650
DE0006599905	MERCK KGAA O.N.	339144
DE0006047004	HEIDELBERGCEMENT AG O.N.	796982
DE0008232125	LUFTHANSA AG VNA O.N.	3053147
DE0005200000	BEIERSDORF AG O.N.	442924
DE0005937007	MAN SE ST O.N.	350098
DE0007042301	RHOEN-KLINIKUM O.N.	1339112
DE000A1PHFF7	HUGO BOSS AG NA O.N.	192834
DE0006202005	SALZGITTER AG O.N.	387721
DE000KD88880	KABEL DT. HOLDING AG O.N.	207278
DE0006602006	GEA GROUP AG	459923
DE0008402215	HANN.RUECKVER.AG NA O.N.	211596
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	379335
DE000A1DAHH0	BRENNTAG AG	104625
NL0000235190	EUROP.AERON.DEF.+SP. EADS	366023
DE0005909006	BILFINGER SE O.N.	128561
DE000WCH8881	WACKER CHEMIE O.N.	173042
DE000KC01000	KLOECKNER + CO SE NA	1158270
DE0007030009	RHEINMETALL AG	236496

ISIN	Instrument Name	No. of Eligible Shares
DE000SYM9999	SYMRISE AG INH. O.N.	320933
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	134476
DE0007771172	PROSIEBENSAT.1 O.N.VZO	425837
DE0005408884	LEONI AG NA O.N.	237272
DE0005408116	AAREAL BANK AG	427889