clear to trade

e u r e x c l e a r i n g *circular 054/12*

Date: July 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: 043/12

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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 July 16, 2012

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **July 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	Nr.of Eligible Shares
DE0007236101	SIEMENS AG NA	3.697.537
DE000BASF111	BASF SE NA O.N.	4.160.181
DE0007100000	DAIMLER AG NA O.N.	6.046.272
DE0005140008	DEUTSCHE BANK AG NA O.N.	7.441.109
DE0008404005	ALLIANZ SE VNA O.N.	2.506.985
DE000BAY0017	BAYER AG NA	3.047.696
DE0007164600	SAP AG O.N.	3.638.004
DE000ENAG999	E.ON AG NA	9.919.338
DE0005190003	BAY.MOTOREN WERKE AG ST	2.905.185
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.282.820
DE0005557508	DT.TELEKOM AG NA	15.596.393
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	885.222
DE0007037129	RWE AG ST O.N.	2.984.467
DE0008032004	COMMERZBANK AG O.N.	59.786.211
DE0006483001	LINDE AG O.N.	565.900
DE0006231004	INFINEON TECH.AG NA O.N.	12.519.355
DE0007500001	THYSSENKRUPP AG O.N.	5.068.889
DE0005810055	DEUTSCHE BOERSE NA O.N.	1.479.351
DE000A1EWWW0	ADIDAS AG NA O.N.	997.518
DE0005552004	DEUTSCHE POST AG NA O.N.	3.897.551
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	614.425
DE0006048432	HENKEL AG+CO.KGAA VZO	864.671
DE000KSAG888	K+S AG NA O.N.	1.165.012
DE0007042301	RHOEN-KLINIKUM O.N.	2.018.551
DE0005937007	MAN SE ST O.N.	467.096
DE0005470405	LANXESS AG	724.441
DE0005439004	CONTINENTAL AG O.N.	546.164
DE0008232125	LUFTHANSA AG VNA O.N.	3.882.285
DE0006047004	HEIDELBERGCEMENT AG O.N.	935.511
DE0005785802	FRESEN.MED.CARE KGAA ST	598.910
DE0007257503	METRO AG ST O.N.	1.301.296
DE0005200000	BEIERSDORF AG O.N.	567.702
DE0006599905	MERCK KGAA O.N.	309.112
DE0006602006	GEA GROUP AG	715.791
DE000KD88880	KABEL DT. HOLDING AG O.N.	291.862
DE000A1DAHH0	BRENNTAG AG	136.605
DE0006070006	HOCHTIEF AG	288.337
DE0006202005	SALZGITTER AG O.N.	337.220
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	383.875
DE0005909006	BILFINGER BERGER SE O.N.	164.751
DE0008402215	HANN.RUECKVER.AG NA O.N.	213.186
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	745.598
DE000WCH8881	WACKER CHEMIE O.N.	173.000
DE0007030009	RHEINMETALL AG	224.077
DE0003304002	SOFTWARE AG O.N.	348.068
DE0005408884	LEONI AG NA O.N.	263.508
DE0007771172	PROSIEBENSAT.1 O.N.VZO	445.491
DE000SYM9999	SYMRISE AG INH. O.N.	317.978
DE000KC01000	KLOECKNER + CO SE NA	945.663
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	125.455