clear to trade

e u r e x c l e a r i n g *circular 072/12*

Date: 10 September 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: 054/12

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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 17 September 2012

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **17 September 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®, SMI® or Xetra Gold 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	Nbr Of Eligible Shares
DE0007236101	SIEMENS AG NA	3.223.371
DE0008404005	ALLIANZ SE VNA O.N.	2.155.907
DE000BASF111	BASF SE NA O.N.	2.714.604
DE0005140008	DEUTSCHE BANK AG NA O.N.	5.893.662
DE0007100000	DAIMLER AG NA O.N.	4.074.982
DE0005190003	BAY.MOTOREN WERKE AG ST	2.410.915
DE000BAY0017	BAYER AG NA	2.219.557
DE0007164600	SAP AG O.N.	2.323.598
DE0007664039	VOLKSWAGEN AG VZO O.N.	831.167
DE000ENAG999	E.ON AG NA	6.280.947
DE0005557508	DT.TELEKOM AG NA	11.211.969
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	635.560
DE0007037129	RWE AG ST O.N.	2.242.190
DE0006483001	LINDE AG O.N.	530.947
DE0007500001	THYSSENKRUPP AG O.N.	4.171.296
DE0008032004	COMMERZBANK AG O.N.	49.545.152
DE0005552004	DEUTSCHE POST AG NA O.N.	3.604.588
DE000A1EWWW0	ADIDAS AG NA O.N.	768.498
DE0006048432	HENKEL AG+CO.KGAA VZO	692.630
DE0006231004	INFINEON TECH.AG NA O.N.	7.035.710
DE0005439004	CONTINENTAL AG O.N.	447.327
DE000KSAG888	K+S AG NA O.N.	902.224
DE0005785802	FRESEN.MED.CARE KGAA ST	580.095
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	377.323
DE0007257503	METRO AG ST O.N.	1.247.080
DE0005810055	DEUTSCHE BOERSE NA O.N.	715.376
DE0008232125	LUFTHANSA AG VNA O.N.	2.926.715
DE0006047004	HEIDELBERGCEMENT AG O.N.	691.570
DE0005200000	BEIERSDORF AG O.N.	476.183
DE0005470405	LANXESS AG	415.806
DE0006599905	MERCK KGAA O.N.	266.436
DE0007042301	RHOEN-KLINIKUM O.N.	1.277.108
DE0005937007	MAN SE ST O.N.	207.721
DE0007251803	STADA ARZNEIMITT.VNA O.N.	574.709
DE000A1DAHH0	BRENNTAG AG	122.368
DE0006602006	GEA GROUP AG	464.903
DE000A1PHFF7	HUGO BOSS AG NA O.N.	126.005
DE0008402215	HANN.RUECKVER.AG NA O.N.	182.639
DE0007030009	RHEINMETALL AG	216.270
DE000KD88880	KABEL DT. HOLDING AG O.N.	150.250
DE0006202005	SALZGITTER AG O.N.	269.554
DE0005909006	BILFINGER BERGER SE O.N.	116.828
DE000KC01000	KLOECKNER + CO SE NA	973.695
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	112.636
DE0006766504	AURUBIS AG	153.160
DE0005408884	LEONI AG NA O.N.	220.257
DE000SYM9999	SYMRISE AG INH. O.N.	235.137
DE0005408116	AAREAL BANK AG	390.072
DE000TUAG000	TUI AG NA	981.803
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	216.895