clear to trade

e u r e x c l e a r i n g *circular 017/13*

Date: 5 February 2013
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 Circulars: 016/11, 006/13

Contact: Risk Operations, T +49-69-211-1 24 52, risk@eurexclearing.com

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 February 2013

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **15 February 2013**.

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® 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.

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board: Hugo Bänziger

Executive Board: Andreas Preuss (CEO), Jürg Spillmann, Thomas Book, Gary Katz, Michael Peters, Peter Reitz

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for Eurex Margining, effective 15 February 2013

ISIN	Instrument Name	No. of eligible shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	5.781.537
DE0007164600	SAP AG O.N.	3.207.702
DE0007236101	SIEMENS AG NA	2.271.444
DE000BASF111	BASF SE NA O.N.	2.162.843
DE000ENAG999	E.ON SE NA	12.145.384
DE0007100000	DAIMLER AG NA O.N.	3.595.054
DE0008404005	ALLIANZ SE VNA O.N.	1.455.629
DE000BAY0017	BAYER AG NA	1.914.562
DE0007664039	VOLKSWAGEN AG VZO O.N.	702.847
DE0005190003	BAY.MOTOREN WERKE AG ST	1.514.787
DE0005557508	DT.TELEKOM AG NA	10.823.946
DE0007037129	RWE AG ST O.N.	3.301.590
DE0008032004	COMMERZBANK AG O.N.	54.669.352
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	580.442
DE0006483001	LINDE AG O.N.	505.250
DE000KSAG888	K+S AG NA O.N.	1.874.211
DE0005552004	DEUTSCHE POST AG NA O.N.	3.388.824
DE0007500001	THYSSENKRUPP AG O.N.	2.961.478
DE0005785802	FRESEN.MED.CARE KGAA ST	974.910
DE000A1EWWW0	ADIDAS AG NA O.N.	705.243
DE0006231004	INFINEON TECH.AG NA O.N.	7.197.248
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	522.468
DE0006048432	HENKEL AG+CO.KGAA VZO	703.408
DE0005439004	CONTINENTAL AG O.N.	503.640
DE0008232125	LUFTHANSA AG VNA O.N.	2.887.983
DE0005470405	LANXESS AG	587.495
DE0005810055	DEUTSCHE BOERSE NA O.N.	737.067
DE0006047004	HEIDELBERGCEMENT AG O.N.	730.709
DE0007257503	METRO AG ST O.N.	1.369.152
DE0005200000	BEIERSDORF AG O.N.	387.982
DE0006599905	MERCK KGAA O.N.	233.019
DE0005937007	MAN SE ST O.N.	184.253
DE000SKYD000	SKY DTLD AG NA	3.599.479
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	457.936
DE0006202005	SALZGITTER AG O.N.	410.781
DE000WCH8881	WACKER CHEMIE O.N.	259.543
DE0003304002	SOFTWARE AG O.N.	479.506
DE0007771172	PROSIEBENSAT.1 O.N.VZO	434.756
DE000A1DAHH0	BRENNTAG AG	100.117
DE000TUAG000	TUI AG NA	1.284.836
DE0006602006	GEA GROUP AG	382.654
DE0007251803	STADA ARZNEIMITT.VNA O.N.	362.857
DE0005909006	BILFINGER SE O.N.	121.385
DE0008402215	HANN.RUECKVER.AG NA O.N.	151.640
GB0059822006	DIALOG SEMICOND. LS-,10	683.158
DE000A1PHFF7	HUGO BOSS AG NA O.N.	100.586
DE000A0WMPJ6	AIXTRON SE NA O.N.	839.308
DE0005408884	LEONI AG NA O.N.	257.949
DE000KD88880	KABEL DT. HOLDING AG O.N.	135.934
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	115.207