clear to trade

eurex clearing *circular 100/13*

Date: 9 September 2013
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Laux

⚠ **Action required** ⚠ **High priority**

Composition of GC Pooling® Equity Basket and Acceptance of equity collaterals for margining by Eurex Clearing

Related Eurex Clearing Circular: 091/13

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Content may be most important for:	**Attachment:**
➲ Middle + Backoffice ➲ Auditing/Security Coordination	Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 16 September 2013

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **16 September 2013**.

At the same time, these equities will be admitted as collaterals for margining by Eurex Clearing. Additionally, all equities which are part of the DAX®, EURO STOXX 50® or SMI® remain eligible as 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

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 16 September 2013

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	5,382,890
DE000BASF111	BASF SE NA O.N.	2,654,215
DE0008404005	ALLIANZ SE VNA O.N.	1,580,539
DE0007100000	DAIMLER AG NA O.N.	2,869,529
DE0007664039	VOLKSWAGEN AG VZO O.N.	840,843
DE000BAY0017	BAYER AG NA	1,665,055
DE0007236101	SIEMENS AG NA	1,656,179
DE0007164600	SAP AG O.N.	2,225,614
DE000CBK1001	COMMERZBANK AG	13,212,684
DE0005557508	DT.TELEKOM AG NA	11,840,485
DE000ENAG999	E.ON SE NA	8,287,792
DE000KSAG888	K+S AG NA O.N.	5,251,148
DE0005190003	BAY.MOTOREN WERKE AG ST	1,318,326
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	593,621
DE0007037129	RWE AG ST O.N.	3,486,166
DE0005552004	DEUTSCHE POST AG NA O.N.	3,019,656
DE000A1EWWW0	ADIDAS AG NA O.N.	717,721
DE0006483001	LINDE AG O.N.	364,269
DE0007500001	THYSSENKRUPP AG O.N.	3,265,985
DE0008232125	LUFTHANSA AG VNA O.N.	3,191,599
DE0005470405	LANXESS AG	855,055
DE0005439004	CONTINENTAL AG O.N.	361,067
DE0006231004	INFINEON TECH.AG NA O.N.	5,871,912
DE0006047004	HEIDELBERGCEMENT AG O.N.	706,766
DE0006048432	HENKEL AG+CO.KGAA VZO	461,696
DE0007257503	METRO AG ST O.N.	1,080,150
DE0005810055	DEUTSCHE BOERSE NA O.N.	565,176
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	319,341
DE0005785802	FRESEN.MED.CARE KGAA O.N.	585,115
DE0005200000	BEIERSDORF AG O.N.	412,147
DE000KD88880	KABEL DT. HOLDING AG O.N.	295,570
DE0006599905	MERCK KGAA O.N.	205,840
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	666,599
DE000A1DAHH0	BRENNTAG AG	115,882
DE0008402215	HANN.RUECK SE NA O.N.	225,227
DE000SKYD000	SKY DTLD AG NA	1,867,061
DE000A1PHFF7	HUGO BOSS AG NA O.N.	124,899
DE0007251803	STADA ARZNEIMITT.VNA O.N.	291,182
DE0006202005	SALZGITTER AG O.N.	365,531
DE000A0D6554	NORDEX SE O.N.	1,176,406
DE0006602006	GEA GROUP AG	326,743
DE0006070006	HOCHTIEF AG	178,926
DE0005408884	LEONI AG NA O.N.	222,137
DE0005909006	BILFINGER SE O.N.	128,161
DE0005937007	MAN SE ST O.N.	98,803
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	125,096
DE0006766504	AURUBIS AG	193,940
DE0005089031	UTD.INTERNET AG NA	320,809
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	342,682
DE000A0Z2ZZ5	FREENET AG NA	464,876