clear to trade

e u r e x c l e a r i n g *circular 127/13*

Date: 6 November 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: 112/13

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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 margining by Eurex Clearing, effective 15 November 2013

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0005140008	DEUTSCHE BANK AG NA O.N.	5.790.502
DE0007100000	DAIMLER AG NA O.N.	3.142.165
DE0007164600	SAP AG O.N.	3.193.097
DE0007236101	SIEMENS AG NA	1.959.299
DE0007664039	VOLKSWAGEN AG VZO O.N.	943.161
DE000BASF111	BASF SE NA O.N.	2.227.699
DE000BAY0017	BAYER AG NA	1.834.042
DE0008404005	ALLIANZ SE VNA O.N.	1.253.720
DE0005557508	DT.TELEKOM AG NA	13.347.191
DE000ENAG999	E.ON SE NA	10.303.580
DE0005190003	BAY.MOTOREN WERKE AG ST	1.328.170
DE0005552004	DEUTSCHE POST AG NA O.N.	3.918.448
DE0007037129	RWE AG ST O.N.	3.486.651
DE000CBK1001	COMMERZBANK AG	9.939.967
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	526.723
DE0006483001	LINDE AG O.N.	525.302
DE000A1EWWW0	ADIDAS AG NA O.N.	741.230
DE0008232125	LUFTHANSA AG VNA O.N.	3.581.974
DE0005439004	CONTINENTAL AG O.N.	364.511
DE0006231004	INFINEON TECH.AG NA O.N.	6.733.350
DE0007500001	THYSSENKRUPP AG O.N.	2.280.196
DE0006047004	HEIDELBERGCEMENT AG O.N.	686.230
DE000KSAG888	K+S AG NA O.N.	2.113.710
DE0006048432	HENKEL AG+CO.KGAA VZO	469.703
DE0005785802	FRESEN.MED.CARE KGAA O.N.	697.264
DE0005810055	DEUTSCHE BOERSE NA O.N.	595.107
DE000CLS1001	CELESIO AG NAM. O.N.	1.422.569
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	331.236
DE0007257503	METRO AG ST O.N.	893.377
DE0005470405	LANXESS AG	571.613
DE0005200000	BEIERSDORF AG O.N.	393.639
DE0006599905	MERCK KGAA O.N.	175.126
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	583.211
DE0006070006	HOCHTIEF AG	230.001
DE000A0D6554	NORDEX SE O.N.	920.015
DE000SKYD000	SKY DTLD AG NA	1.631.139
DE000LED4000	OSRAM LICHT AG NA O.N.	301.619
DE0008402215	HANN.RUECK SE NA O.N.	179.878
DE0005089031	UTD.INTERNET AG NA	358.274
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	135.598
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	418.787
DE0006602006	GEA GROUP AG	308.953
DE000A1PHFF7	HUGO BOSS AG NA O.N.	102.199
DE0007251803	STADA ARZNEIMITT.VNA O.N.	226.970
DE000WCH8881	WACKER CHEMIE O.N.	134.800
DE000A0WMPJ6	AIXTRON SE NA O.N.	877.202
GB0059822006	DIALOG SEMICOND. LS-,10	647.860
NL0000235190	EUROP.AERON.DEF.+SP. EADS	181.660
DE0003304002	SOFTWARE AG O.N.	327.641
DE0006766504	AURUBIS AG	191.787