clear to trade

eurex clearing *circular 091/13*

Date: 6. August 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: 082/13

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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 15 August 2013

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling® Equity Basket, effective **15 August 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 margin 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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Heike Eckert, Thomas Laux,
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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 August 2013

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007236101	SIEMENS AG NA	2,954,759
DE0007100000	DAIMLER AG NA O.N.	3,982,758
DE0005140008	DEUTSCHE BANK AG NA O.N.	6,077,805
DE000BASF111	BASF SE NA O.N.	2,954,737
DE0008404005	ALLIANZ SE VNA O.N.	1,576,782
DE0007164600	SAP AG O.N.	3,204,535
DE0007664039	VOLKSWAGEN AG VZO O.N.	869,108
DE000BAY0017	BAYER AG NA	1,736,769
DE000KSAG888	K+S AG NA O.N.	6,340,283
DE000ENAG999	E.ON SE NA	7,933,147
DE0005190003	BAY.MOTOREN WERKE AG ST	1,368,580
DE0005557508	DT.TELEKOM AG NA	10,633,635
DE000CBK1001	COMMERZBANK AG	13,072,560
DE0007037129	RWE AG ST O.N.	3,423,099
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	514,516
DE0005552004	DEUTSCHE POST AG NA O.N.	3,520,175
DE000A1EWWW0	ADIDAS AG NA O.N.	705,095
DE0006483001	LINDE AG O.N.	395,773
DE0006231004	INFINEON TECH.AG NA O.N.	8,480,019
DE0007500001	THYSSENKRUPP AG O.N.	3,439,266
DE0005785802	FRESEN.MED.CARE KGAA O.N.	1,172,058
DE000KD88880	KABEL DT. HOLDING AG O.N.	582,746
DE0005439004	CONTINENTAL AG O.N.	398,472
DE0005470405	LANXESS AG	917,961
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	453,642
DE0006047004	HEIDELBERGCEMENT AG O.N.	688,084
DE0008232125	LUFTHANSA AG VNA O.N.	2,551,953
DE0005810055	DEUTSCHE BOERSE NA O.N.	676,848
DE0006048432	HENKEL AG+CO.KGAA VZO	461,922
DE0005200000	BEIERSDORF AG O.N.	372,217
DE0006599905	MERCK KGAA O.N.	197,132
DE0007771172	PROSIEBENSAT.1 O.N.VZO	743,189
DE0007257503	METRO AG ST O.N.	764,880
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	231,140
DE000SKYD000	SKY DTLD AG NA	2,084,983
DE0005501357	A.SPRINGER AG VNA	298,099
DE000CLS1001	CELESIO AG NAM. O.N.	666,519
DE0005937007	MAN SE ST O.N.	129,662
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	445,493
DE000A1J5RX9	TELEFONICA DTLD HLDG AG	2,012,733
DE000WCH8881	WACKER CHEMIE O.N.	139,268
DE0006602006	GEA GROUP AG	320,871
DE000A1DAHH0	BRENNTAG AG	78,696
DE0006070006	HOCHTIEF AG	165,624
DE0008402215	HANN.RUECK SE NA O.N.	168,899
DE000A1PHFF7	HUGO BOSS AG NA O.N.	107,757
DE0003304002	SOFTWARE AG O.N.	363,476
DE0005909006	BILFINGER SE O.N.	115,598
DE000A0Z2ZZ5	FREENET AG NA	457,901
DE0007030009	RHEINMETALL AG	235,290