



eurex clearing circular 091/15

Date: 5 August 2015
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: 070/15

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

Content may be most important for:

-  Middle + Backoffice
-  Auditing/Security Coordination

Attachment:

Overview of composition of GC Pooling[®] Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 17 August 2015

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling[®] Equity Basket, effective **17 August 2015**.

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.

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	4,218,632
DE000BAY0017	BAYER AG NA	2,156,436
DE0007664039	VOLKSWAGEN AG VZO O.N.	1,556,959
DE000BASF111	BASF SE NA O.N.	3,086,607
DE0005190003	BAY.MOTOREN WERKE AG ST	2,562,315
DE0007236101	SIEMENS AG NA	2,366,178
DE0008404005	ALLIANZ SE VNA O.N.	1,499,104
DE0005140008	DEUTSCHE BANK AG NA O.N.	6,740,087
DE0007164600	SAP SE O.N.	2,819,676
DE0005557508	DT.TELEKOM AG NA	9,649,642
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	781,908
DE0005439004	CONTINENTAL AG O.N.	503,872
DE0005552004	DEUTSCHE POST AG NA O.N.	3,724,301
DE000ENAG999	E.ON SE NA	7,983,014
DE000CBK1001	COMMERZBANK AG	7,006,961
DE0006231004	INFINEON TECH.AG NA O.N.	7,554,348
DE0006483001	LINDE AG O.N.	433,860
DE000KSAG888	K+S AG NA O.N.	1,988,605
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1,080,095
DE0007037129	RWE AG ST O.N.	3,501,280
DE000A1EWWW0	ADIDAS AG NA O.N.	888,737
DE0006047004	HEIDELBERGCEMENT AG O.N.	866,241
DE0005785802	FRESEN.MED.CARE KGAA O.N.	745,155
DE0006048432	HENKEL AG+CO.KGAA VZO	466,685
DE0008232125	LUFTHANSA AG VNA O.N.	3,828,177
DE0007500001	THYSSENKRUPP AG O.N.	2,042,783
DE0006599905	MERCK KGAA O.N.	487,090
GB0059822006	DIALOG SEMICONDUCT. LS-	803,599
DE000A1ML7J1	DT.ANNINGTON IMM.SE	1,252,797
DE000EVNK013	EVONIK INDUSTRIES AG	915,425
DE0005470405	LANXESS AG	595,902
DE0005200000	BEIERSDORF AG O.N.	338,278
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	550,136
DE0007472060	WIRECARD AG	581,434
DE000A0D6554	NORDEX SE O.N.	772,439
DE0007257503	METRO AG ST O.N.	663,862
DE000A1PHFF7	HUGO BOSS AG NA O.N.	167,514
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	814,864
DE0006602006	GEA GROUP AG	438,688
DE000LED4000	OSRAM LICHT AG NA O.N.	311,794
DE0005089031	UTD.INTERNET AG NA	351,804
DE0008402215	HANN.RUECK SE NA O.N.	158,098
DE0005565204	DUERR AG O.N.	200,494
DE000ZAL1111	ZALANDO SE	480,711
NL0000235190	AIRBUS GROUP SE	225,905
DE000SYM9999	SYMRISE AG INH. O.N.	239,001
DE0006204407	KUKA AG	170,921

Attachment to Eurex Clearing circular 091/15

DE000A0D9PT0	MTU AERO ENGINES NA O.N.	158,481
DE0006202005	SALZGITTER AG O.N.	380,962
DE000A1DAH0	BRENNTAG AG	226,049