clear to trade

eurex clearing *circular 001/16*

Date: 6 January 2016
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 Circulars: 139/15

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

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 January 2016

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **15 January 2016.**

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.

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

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Thomas Book (CEO),
Heike Eckert, Matthias Graulich,
Thomas Laux, Erik Tim Müller

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

Overview of composition of GC Pooling Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing 15 January 2016

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	3978430
DE000BAY0017	BAYER AG NA	2446084
DE0008404005	ALLIANZ SE VNA O.N.	1628532
DE0007664039	VOLKSWAGEN AG VZO O.N.	1923535
DE000BASF111	BASF SE NA O.N.	3409035
DE0007164600	SAP SE O.N.	3103993
DE0007236101	SIEMENS AG NA	2528238
DE0005557508	DT.TELEKOM AG NA	10980923
DE0005140008	DEUTSCHE BANK AG NA O.N.	7140206
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	815853
DE0006483001	LINDE AG O.N.	1070293
DE0005190003	BAY.MOTOREN WERKE AG ST	1431873
DE0005552004	DEUTSCHE POST AG NA O.N.	4112803
DE000ENAG999	E.ON SE NA	11506868
DE000A1EWWW0	ADIDAS AG NA O.N.	996681
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1242902
DE0006231004	INFINEON TECH.AG NA O.N.	6024948
DE0005439004	CONTINENTAL AG O.N.	345088
DE000CBK1001	COMMERZBANK AG	7117663
DE0007037129	RWE AG ST O.N.	5795965
DE0008232125	LUFTHANSA AG VNA O.N.	4370900
DE0007500001	THYSSENKRUPP AG O.N.	2681344
DE000KSAG888	K+S AG NA O.N.	2078026
DE0005785802	FRESEN.MED.CARE KGAA O.N.	615326
DE0006599905	MERCK KGAA O.N.	513916
DE0006048432	HENKEL AG+CO.KGAA VZO	439483
DE0006047004	HEIDELBERGCEMENT AG O.N.	528188
DE000A1ML7J1	VONOVIA SE NA O.N.	1357454
DE0007257503	METRO AG ST O.N.	1283805
GB0059822006	DIALOG SEMICOND. LS-10	1151655
DE0005200000	BEIERSDORF AG O.N.	312571
DE000ZAL1111	ZALANDO SE	633029
DE000A1PHFF7	HUGO BOSS AG NA O.N.	289522
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	461668
DE000A0D6554	NORDEX SE O.N.	641673
DE0007472060	WIRECARD AG	434217
DE000LED4000	OSRAM LICHT AG NA O.N.	506422
DE0006766504	AURUBIS AG	412528
DE0008402215	HANN.RUECK SE NA O.N.	172312
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	705951
DE0005470405	LANXESS AG	392546
DE000EVNK013	EVONIK INDUSTRIES AG	532496
DE0007493991	STROEER SE	271971
NL0000235190	AIRBUS GROUP SE	240752
DE0005089031	UTD.INTERNET AG NA	289981
DE0006602006	GEA GROUP AG	392375
DE000A1DAHH0	BRENNTAG AG	291069
DE000SYM9999	SYMRISE AG INH. O.N.	223636

Overview of composition of GC Pooling Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing 15 January 2016

DE000A0D9PT0	MTU AERO ENGINES NA O.N.	146005
DE0007030009	RHEINMETALL AG	211611