clear to trade

eurex clearing *circular 049/16*

Date: 4 April 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 Clearing Circular: 028/16

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 April 2016

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **15 April 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:
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Erik Tim Müller

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

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 April 2016

ISIN	Instrument Name	Nbr of eligible shares
DE0007100000	DAIMLER AG NA O.N.	4.866.678
DE000BAY0017	BAYER AG NA	2.729.287
DE0007236101	SIEMENS AG NA	2.755.181
DE0008404005	ALLIANZ SE VNA O.N.	1.596.878
DE000BASF111	BASF SE NA O.N.	3.328.858
DE0005140008	DEUTSCHE BANK AG NA O.N.	13.434.557
DE0007164600	SAP SE O.N.	2.416.500
DE0005190003	BAY.MOTOREN WERKE AG ST	2.042.823
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.452.415
DE0005557508	DT.TELEKOM AG NA	10.141.699
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	684.552
DE0005552004	DEUTSCHE POST AG NA O.N.	4.432.684
DE000ENAG999	E.ON SE NA	12.266.784
DE000CBK1001	COMMERZBANK AG	11.743.395
DE0005439004	CONTINENTAL AG O.N.	426.586
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1.301.341
DE000A1EWWW0	ADIDAS AG NA O.N.	810.322
DE0006483001	LINDE AG O.N.	583.985
DE0008232125	LUFTHANSA AG VNA O.N.	4.781.388
DE0006231004	INFINEON TECH.AG NA O.N.	5.419.610
DE0007037129	RWE AG ST O.N.	4.745.466
DE0007472060	WIRECARD AG	1.580.063
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	1.109.509
DE0006048432	HENKEL AG+CO.KGAA VZO	516.036
DE000KSAG888	K+S AG NA O.N.	2.356.136
DE0006047004	HEIDELBERGCEMENT AG O.N.	619.335
DE0006599905	MERCK KGAA O.N.	624.971
DE0007500001	THYSSENKRUPP AG O.N.	2.394.346
DE0005785802	FRESEN.MED.CARE KGAA O.N.	561.452
DE000A1ML7J1	VONOVIA SE NA O.N.	1.323.730
DE0007257503	METRO AG ST O.N.	1.290.719
DE000EVNK013	EVONIK INDUSTRIES AG	1.214.207
DE000A1PHFF7	HUGO BOSS AG NA O.N.	508.010
DE0005200000	BEIERSDORF AG O.N.	330.151
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	944.944
NL0011375019	STEINHOFF INT.HLDG.EO-50	3.795.981
DE000A0D6554	NORDEX SE O.N.	895.541
DE0005470405	LANXESS AG	478.133
DE0008402215	HANN.RUECK SE NA O.N.	189.294
DE000A0Z2ZZ5	FREENET AG NA	727.027
DE000SYM9999	SYMRISE AG INH. O.N.	310.946
DE0006602006	GEA GROUP AG	413.695
DE0005565204	DUERR AG O.N.	256.544
GB0059822006	DIALOG SEMICOND. LS-10	509.041
DE000ZAL1111	ZALANDO SE	603.296
DE0005089031	UTD.INTERNET AG NA	393.001
DE000A1DAHH0	BRENNTAG AG	333.006
DE0006070006	HOCHTIEF AG	149.803
DE000LED4000	OSRAM LICHT AG NA O.N.	337.346

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 April 2016

DE000LEG1110	LEG IMMOBILIEN AG	183.907