clear to trade

eurex clearing *circular 025/15*

Date: 6 March 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: 012/15

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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 16 March 2015

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **16 March 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.

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

Attachment to Eurex Clearing Circular 025/15

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 16 March 2015

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	3.722.695
DE000BASF111	BASF SE NA O.N.	3.219.732
DE000BAY0017	BAYER AG NA	2.068.158
DE0008404005	ALLIANZ SE VNA O.N.	1.688.490
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.105.104
DE0007236101	SIEMENS AG NA	2.491.904
DE0005140008	DEUTSCHE BANK AG NA O.N.	8.377.595
DE0005557508	DT.TELEKOM AG NA	10.873.190
DE0007164600	SAP SE O.N.	2.496.138
DE0005190003	BAY.MOTOREN WERKE AG ST	1.268.114
DE000ENAG999	E.ON SE NA	9.257.644
DE000CBK1001	COMMERZBANK AG	10.101.318
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	600.584
DE0005439004	CONTINENTAL AG O.N.	504.529
DE0005552004	DEUTSCHE POST AG NA O.N.	3.526.582
DE0008232125	LUFTHANSA AG VNA O.N.	7.104.843
DE000A1EWWW0	ADIDAS AG NA O.N.	1.286.702
DE0007037129	RWE AG ST O.N.	3.539.824
DE0006483001	LINDE AG O.N.	377.387
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1.280.264
DE0005785802	FRESEN.MED.CARE KGAA O.N.	787.106
DE0007500001	THYSSENKRUPP AG O.N.	2.286.901
DE0006231004	INFINEON TECH.AG NA O.N.	5.005.967
DE0006048432	HENKEL AG+CO.KGAA VZO	487.510
DE000A1ML7J1	DT.ANNINGTON IMM.SE	1.451.581
DE0006047004	HEIDELBERGCEMENT AG O.N.	667.835
DE000A1PHFF7	HUGO BOSS AG NA O.N.	367.382
DE0006599905	MERCK KGAA O.N.	457.808
DE000KSAG888	K+S AG NA O.N.	1.353.135
DE0007257503	METRO AG ST O.N.	1.272.784
DE0005200000	BEIERSDORF AG O.N.	479.314
DE0005470405	LANXESS AG	805.052
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	580.035
GB0059822006	DIALOG SEMICOND. LS-,10	621.883
DE0005909006	BILFINGER SE O.N.	422.579
DE000TUAG000	TUI AG NA	1.383.986
DE000SYM9999	SYMRISE AG INH. O.N.	336.342
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	750.246
DE0006602006	GEA GROUP AG	399.112
DE000A0D6554	NORDEX SE O.N.	872.143
DE0005408116	AAREAL BANK AG	393.283
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	180.425
DE000LED4000	OSRAM LICHT AG NA O.N.	367.286
DE000A0Z2ZZ5	FREENET AG NA	560.298

DE0007251803	STADA ARZNEIMITT.VNA O.N.	500.523
DE0007472060	WIRECARD AG	337.281
DE000A0WMPJ6	AIXTRON SE NA O.N.	1.941.069
DE0005089031	UTD.INTERNET AG NA	334.074
DE000A1J5RX9	TELEFONICA DTLD HLDG AG	2.723.048
NL0000235190	AIRBUS GROUP N.V.	238.642