



eurex clearing circular 052/15

Date: 7 May 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: 038/15

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 15 May 2015

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



Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 May 2015

| ISIN | Instrument Name | Nbr Of Eligible Shares |
|--------------|---------------------------|------------------------|
| DE0007100000 | DAIMLER AG NA O.N. | 4519055 |
| DE0007664039 | VOLKSWAGEN AG VZO O.N. | 1341519 |
| DE0008404005 | ALLIANZ SE VNA O.N. | 2024213 |
| DE000BASF111 | BASF SE NA O.N. | 3383828 |
| DE000BAY0017 | BAYER AG NA | 2263771 |
| DE0005140008 | DEUTSCHE BANK AG NA O.N. | 9427085 |
| DE0007164600 | SAP SE O.N. | 3268416 |
| DE0007236101 | SIEMENS AG NA | 2116591 |
| DE0005190003 | BAY.MOTOREN WERKE AG ST | 1880246 |
| DE0008430026 | MUENCH.RUECKVERS.VNA O.N. | 1039544 |
| DE0005557508 | DT.TELEKOM AG NA | 10471335 |
| DE000ENAG999 | E.ON SE NA | 9593308 |
| DE000CBK1001 | COMMERZBANK AG | 10932759 |
| DE0005552004 | DEUTSCHE POST AG NA O.N. | 3939127 |
| DE0005439004 | CONTINENTAL AG O.N. | 540741 |
| DE0007037129 | RWE AG ST O.N. | 4332891 |
| DE0006483001 | LINDE AG O.N. | 544380 |
| DE000A1EWWW0 | ADIDAS AG NA O.N. | 1094625 |
| DE0008232125 | LUFTHANSA AG VNA O.N. | 6251864 |
| DE0006231004 | INFINEON TECH.AG NA O.N. | 6268160 |
| DE0005785604 | FRESENIUS SE+CO.KGAA O.N. | 1200419 |
| DE0006048432 | HENKEL AG+CO.KGAA VZO | 592085 |
| DE0005785802 | FRESEN.MED.CARE KGAA O.N. | 773829 |
| DE0006599905 | MERCK KGAA O.N. | 559342 |
| DE000KSAG888 | K+S AG NA O.N. | 1679375 |
| DE0007500001 | THYSSENKRUPP AG O.N. | 2022042 |
| DE0006047004 | HEIDELBERGCEMENT AG O.N. | 624682 |
| DE0005200000 | BEIERSDORF AG O.N. | 416015 |
| DE000A1ML7J1 | DT.ANNINGTON IMM.SE | 1076863 |
| DE0005909006 | BILFINGER SE O.N. | 662274 |
| DE0007257503 | METRO AG ST O.N. | 912522 |
| DE000PSM7770 | PROSIEBENSAT.1 NA O.N. | 561082 |
| DE0005470405 | LANXESS AG | 523404 |
| GB0059822006 | DIALOG SEMICOND. LS-,10 | 614278 |
| DE000A1PHFF7 | HUGO BOSS AG NA O.N. | 196177 |
| DE0008402215 | HANN.RUECK SE NA O.N. | 231563 |
| DE0005089031 | UTD.INTERNET AG NA | 497352 |
| DE000LED4000 | OSRAM LICHT AG NA O.N. | 417642 |
| DE000A0CAYB2 | WINCOR NIXDORF O.N. | 564315 |
| DE0007472060 | WIRECARD AG | 477930 |
| DE0005545503 | DRILLISCH AG O.N. | 433238 |
| DE000A0D6554 | NORDEX SE O.N. | 883523 |
| DE0006602006 | GEA GROUP AG | 392648 |
| DE000EVNK013 | EVONIK INDUSTRIES AG | 485729 |
| DE000SYM9999 | SYMRISE AG INH. O.N. | 304815 |
| DE000A0HN5C6 | DEUTSCHE WOHNEN AG INH | 706377 |

Overview of composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 May 2015

| ISIN | Instrument Name | Nbr Of Eligible Shares |
|--------------|--------------------------|------------------------|
| DE0006632003 | MORPHOSYS AG O.N. | 253733 |
| DE000A0D9PT0 | MTU AERO ENGINES NA O.N. | 179328 |
| DE0006202005 | SALZGITTER AG O.N. | 496535 |
| NL0000235190 | AIRBUS GROUP N.V. | 244675 |