



eurex clearing circular 139/15

Date: 3 December 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: 129/15

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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 December 2015

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling[®] Equity Basket, effective **15 December 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 December 2015

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	3163070
DE0007664039	VOLKSWAGEN AG VZO O.N.	1982217
DE0008404005	ALLIANZ SE VNA O.N.	1355609
DE0007164600	SAP SE O.N.	2705598
DE000BAY0017	BAYER AG NA	1522483
DE000BASF111	BASF SE NA O.N.	2435606
DE0007236101	SIEMENS AG NA	1920325
DE0005557508	DT.TELEKOM AG NA	9054398
DE0005190003	BAY.MOTOREN WERKE AG ST	1421693
DE0005140008	DEUTSCHE BANK AG NA O.N.	5325915
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	604436
DE000A1EWWW0	ADIDAS AG NA O.N.	1215414
DE000ENAG999	E.ON SE NA	10436215
DE0005552004	DEUTSCHE POST AG NA O.N.	3228484
DE0005439004	CONTINENTAL AG O.N.	359763
DE0006231004	INFINEON TECH.AG NA O.N.	5432979
DE0008232125	LUFTHANSA AG VNA O.N.	5251007
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	990039
DE000KSAG888	K+S AG NA O.N.	2496452
DE000CBK1001	COMMERZBANK AG	6351196
DE0006483001	LINDE AG O.N.	385035
DE0007037129	RWE AG ST O.N.	5783728
DE0005785802	FRESEN.MED.CARE KGAA O.N.	715552
DE0006048432	HENKEL AG+CO.KGAA VZO	493289
DE0007500001	THYSSENKRUPP AG O.N.	2476392
DE0006599905	MERCK KGAA O.N.	502426
GB0059822006	DIALOG SEMICOND. LS-,10	1370681
DE0006047004	HEIDELBERGCEMENT AG O.N.	560436
DE000A1ML7J1	VONOVIA SE NA O.N.	1402659
DE0005200000	BEIERSDORF AG O.N.	351602
DE000A1PHFF7	HUGO BOSS AG NA O.N.	348323
DE000ZAL1111	ZALANDO SE	861573
DE0007472060	WIRECARD AG	592616
DE000LED4000	OSRAM LICHT AG NA O.N.	675907
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	481107
DE0005470405	LANXESS AG	493837
DE0007257503	METRO AG ST O.N.	743827
DE000EVNK013	EVONIK INDUSTRIES AG	722875
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	860630
DE0008402215	HANN.RUECK SE NA O.N.	191762
DE000A0D6554	NORDEX SE O.N.	667053
DE0007030009	RHEINMETALL AG	319076
DE0005408884	LEONI AG NA O.N.	505821
DE000A1DAH0	BRENNTAG AG	348960
DE0005565204	DUERR AG O.N.	204299
NL0000235190	AIRBUS GROUP SE	242611
DE0005089031	UTD.INTERNET AG NA	314782
DE000SYM9999	SYMRISE AG INH. O.N.	245046
DE000A1J5RX9	TELEFONICA DTLD HLDG AG	2794465

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0006602006	GEA GROUP AG	367736