



eurex clearing circular 059/15

Date: 2 June 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: 052/15

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 June 2015

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0008404005	ALLIANZ SE VNA O.N.	2297726
DE0007100000	DAIMLER AG NA O.N.	3771572
DE000BAY0017	BAYER AG NA	2416759
DE000BASF111	BASF SE NA O.N.	3223747
DE0007664039	VOLKSWAGEN AG VZO O.N.	1168456
DE0007236101	SIEMENS AG NA	2504873
DE0007164600	SAP SE O.N.	3443952
DE0005190003	BAY.MOTOREN WERKE AG ST	2209899
DE0005557508	DT.TELEKOM AG NA	13807367
DE0005140008	DEUTSCHE BANK AG NA O.N.	7384325
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	886467
DE0005552004	DEUTSCHE POST AG NA O.N.	5301798
DE000ENAG999	E.ON SE NA	10445232
DE000CBK1001	COMMERZBANK AG	9044002
DE0005439004	CONTINENTAL AG O.N.	482644
DE0007037129	RWE AG ST O.N.	4138018
DE0006483001	LINDE AG O.N.	477066
DE0008232125	LUFTHANSA AG VNA O.N.	6200617
DE000A1EWWW0	ADIDAS AG NA O.N.	1043475
DE0006231004	INFINEON TECH.AG NA O.N.	5846634
DE000KSAG888	K+S AG NA O.N.	2198001
DE0007500001	THYSSENKRUPP AG O.N.	2519088
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1044600
DE0006048432	HENKEL AG+CO.KGAA VZO	538378
DE0006599905	MERCK KGAA O.N.	595348
DE0005785802	FRESEN.MED.CARE KGAA O.N.	740774
DE0006047004	HEIDELBERGCEMENT AG O.N.	658740
DE000EVNK013	EVONIK INDUSTRIES AG	1356680
DE0005200000	BEIERSDORF AG O.N.	473622
DE0007257503	METRO AG ST O.N.	1210169
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	1404866
DE000A1ML7J1	DT.ANNINGTON IMM.SE	1049581
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	689576
GB0059822006	DIALOG SEMICOND. LS-	586261
DE0007472060	WIRECARD AG	770673
DE0005470405	LANXESS AG	531311
DE000A0D6554	NORDEX SE O.N.	1151451
DE000A0Z2Z25	FREENET AG NA	788996
DE0008402215	HANN.RUECK SE NA O.N.	264874
DE000A1PHFF7	HUGO BOSS AG NA O.N.	224534
DE0005909006	BILFINGER SE O.N.	555550
DE000SYM9999	SYMRISE AG INH. O.N.	300281
DE0005089031	UTD.INTERNET AG NA	385585
DE000A1DAH0	BRENNTAG AG	293312

DE0006602006	GEA GROUP AG	353075
DE0006202005	SALZGITTER AG O.N.	459888
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	171873
DE0005565204	DUERR AG O.N.	158463
DE0005408116	AAREAL BANK AG	401569
DE000LED4000	OSRAM LICHT AG NA O.N.	299198