clear to trade

eurex clearing *circular 028/16*

Date: 1 March 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: 008/16

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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 15 March 2016

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

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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 March 2016

ISIN	Instrument Name	Number Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	5.852.983
DE000BAY0017	BAYER AG NA	3.068.710
DE0008404005	ALLIANZ SE VNA O.N.	1.994.552
DE0005140008	DEUTSCHE BANK AG NA O.N.	15.108.717
DE0007236101	SIEMENS AG NA	2.674.869
DE0007164600	SAP SE O.N.	3.153.933
DE000BASF111	BASF SE NA O.N.	3.655.325
DE0005557508	DT.TELEKOM AG NA	11.700.347
DE0007664039	VOLKSWAGEN AG VZO O.N.	1.503.364
DE0005190003	BAY.MOTOREN WERKE AG ST	1.902.673
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	773.042
DE000ENAG999	E.ON SE NA	15.187.811
DE000A1EWWW0	ADIDAS AG NA O.N.	1.108.790
DE000CBK1001	COMMERZBANK AG	14.182.323
DE0005552004	DEUTSCHE POST AG NA O.N.	4.725.265
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1.570.136
DE0005439004	CONTINENTAL AG O.N.	496.055
DE0006231004	INFINEON TECH.AG NA O.N.	7.062.642
DE0006483001	LINDE AG O.N.	613.611
DE0007037129	RWE AG ST O.N.	6.419.699
DE0006048432	HENKEL AG+CO.KGAA VZO	701.791
DE0005785802	FRESEN.MED.CARE KGAA O.N.	763.866
DE0007500001	THYSSENKRUPP AG O.N.	3.765.043
DE0008232125	LUFTHANSA AG VNA O.N.	3.959.707
DE0006047004	HEIDELBERGCEMENT AG O.N.	763.104
DE0007472060	WIRECARD AG	1.403.229
DE000KSAG888	K+S AG NA O.N.	2.093.550
DE0007257503	METRO AG ST O.N.	1.705.706
DE0006599905	MERCK KGAA O.N.	465.923
DE0005200000	BEIERSDORF AG O.N.	441.238
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	729.352
DE000A1ML7J1	VONOVIA SE NA O.N.	1.174.712
DE000A1PHFF7	HUGO BOSS AG NA O.N.	580.851
DE000A0D6554	NORDEX SE O.N.	980.097
DE000LED4000	OSRAM LICHT AG NA O.N.	554.915
DE0006602006	GEA GROUP AG	525.108
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	832.420
DE000ZAL1111	ZALANDO SE	633.019
DE0008402215	HANN.RUECK SE NA O.N.	191.691
DE0005565204	DUERR AG O.N.	323.262
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	205.439
DE0005470405	LANXESS AG	444.619
DE000SYM9999	SYMRISE AG INH. O.N.	288.555
DE0006070006	HOCHTIEF AG	163.685
DE0005089031	UTD.INTERNET AG NA	361.553
DE0007030009	RHEINMETALL AG	241.508
DE000EVNK013	EVONIK INDUSTRIES AG	523.892
DE000A1J5RX9	TELEFONICA DTLD HLDG AG	3.196.426
DE0007493991	STROEER SE	262.386

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