



## eurex clearing circular 141/14

**Date:** 9 October 2014  
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors  
**Authorized by:** Thomas Laux

 **Action required**

 **High priority**

### **Composition of GC Pooling<sup>®</sup> Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing**

**Related Eurex Clearing Circular:** 129/14

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**Content may be most important for:**

- Ü Middle + Backoffice
- Ü Auditing/Security Coordination

**Attachment:**

Overview of composition of GC Pooling<sup>®</sup> Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 October 2014

Please find attached the list of admitted equities for collateralisation of trades in the GC Pooling<sup>®</sup> Equity Basket, effective **15 October 2014**.

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<sup>®</sup>, EURO STOXX 50<sup>®</sup> or SMI<sup>®</sup> 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<sup>®</sup> Equity Basket.



Composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex  
Clearing, effective 15 October 2014

ISIN	Instrument Name	Nbr of eligible shares
DE0008404005	ALLIANZ SE VNA O.N.	1.996.239
DE000BAY0017	BAYER AG NA	2.039.300
DE0005140008	DEUTSCHE BANK AG NA O.N.	7.607.907
DE0007100000	DAIMLER AG NA O.N.	3.407.612
DE000BASF111	BASF SE NA O.N.	2.828.168
DE0007236101	SIEMENS AG NA	2.155.036
DE0007164600	SAP SE O.N.	2.836.590
DE0007664039	VOLKSWAGEN AG VZO O.N.	981.565
DE0005190003	BAY.MOTOREN WERKE AG ST	1.529.597
DE0005557508	DT.TELEKOM AG NA	9.402.662
DE000CBK1001	COMMERZBANK AG	9.450.072
DE000ENAG999	E.ON SE NA	6.823.432
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	627.098
DE000A1EWWW0	ADIDAS AG NA O.N.	1.495.456
DE0005552004	DEUTSCHE POST AG NA O.N.	3.279.428
DE0005439004	CONTINENTAL AG O.N.	498.731
DE0007037129	RWE AG ST O.N.	2.098.621
DE0006483001	LINDE AG O.N.	393.792
DE0008232125	LUFTHANSA AG VNA O.N.	4.496.244
DE0006231004	INFINEON TECH.AG NA O.N.	6.832.151
DE0006599905	MERCK KGAA O.N.	668.761
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1.107.335
DE0006048432	HENKEL AG+CO.KGAA VZO	535.088
DE0006047004	HEIDELBERGCEMENT AG O.N.	758.552
DE0007500001	THYSSENKRUPP AG O.N.	1.870.870
DE0005785802	FRESEN.MED.CARE KGAA O.N.	701.728
DE000KSAG888	K+S AG NA O.N.	1.449.767
DE0005470405	LANXESS AG	721.610
DE0005200000	BEIERSDORF AG O.N.	464.497
DE0005909006	BILFINGER SE O.N.	588.071
DE000A1J5RX9	TELEFONICA DTLD HLDG AG	6.733.578
DE0007257503	METRO AG ST O.N.	887.706
DE000A1PHFF7	HUGO BOSS AG NA O.N.	230.347
DE0005089031	UTD.INTERNET AG NA	629.657
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	606.948
DE0007472060	WIRECARD AG	481.654
DE000A0D6554	NORDEX SE O.N.	951.968
LU0061462528	RTL GROUP	186.156
DE000A1ML7J1	DT.ANNINGTON IMM.SE	540.466
DE0005408884	LEONI AG NA O.N.	281.010
DE000TUAG000	TUI AG NA	1.015.033
DE0006602006	GEA GROUP AG	346.364
DE0008402215	HANN.RUECK SE NA O.N.	162.200
DE0007251803	STADA ARZNEIMITT.VNA O.N.	325.888
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	597.903
DE000A1DAHHO	BRENNTAG AG	251.724

Composition of GC Pooling® Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing, effective 15 October 2014

ISIN	Instrument Name	Nbr of eligible shares
DE0007297004	SUEDZUCKER MA./OCHS. O.N.	775.096
DE000SYM9999	SYMRISE AG INH. O.N.	223.264
DE0007030009	RHEINMETALL AG	245.089
DE000A0WMPJ6	AIXTRON SE NA O.N.	744.694