clear to trade

eurex clearing *circular 098/15*

Date: 2 September 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: 091/15

Contact: Risk Control, T +49-69-211-1 24 52, risk@eurexclearing.com

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 September 2015

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

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 2452
F +49-69-211-1 8440
risk@eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Thomas Book (CEO),
Heike Eckert, Thomas Laux,
Erik Tim Müller,
Matthias Graulich

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht

Attachment to Eurex Clearing circular 098/15

Composition of GC Pooling Equity Basket and acceptance of equity collaterals for margining by Eurex Clearing

ISIN	Instrument Name	Nbr Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	5,247,354
DE000BAY0017	BAYER AG NA	2,574,234
DE0007664039	VOLKSWAGEN AG VZO O.N.	1,715,966
DE000BASF111	BASF SE NA O.N.	3,884,889
DE0008404005	ALLIANZ SE VNA O.N.	1,864,585
DE0007236101	SIEMENS AG NA	2,815,655
DE0005190003	BAY.MOTOREN WERKE AG ST	2,741,767
DE0005140008	DEUTSCHE BANK AG NA O.N.	7,675,221
DE0005557508	DT.TELEKOM AG NA	12,979,613
DE0007164600	SAP SE O.N.	3,076,139
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	1,002,332
DE0005439004	CONTINENTAL AG O.N.	716,794
DE000ENAG999	E.ON SE NA	12,765,780
DE0005552004	DEUTSCHE POST AG NA O.N.	5,097,561
DE000CBK1001	COMMERZBANK AG	10,800,605
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1,571,405
DE0006231004	INFINEON TECH.AG NA O.N.	9,545,525
DE0006048432	HENKEL AG+CO.KGAA VZO	913,087
DE0007037129	RWE AG ST O.N.	5,833,918
DE0006483001	LINDE AG O.N.	490,172
DE000A1EWWW0	ADIDAS AG NA O.N.	1,092,759
DE0008232125	LUFTHANSA AG VNA O.N.	5,374,473
DE0006599905	MERCK KGAA O.N.	654,137
DE0006047004	HEIDELBERGCEMENT AG O.N.	809,276
DE0007500001	THYSSENKRUPP AG O.N.	2,805,503
DE000KSAG888	K+S AG NA O.N.	1,610,387
DE0005785802	FRESEN.MED.CARE KGAA O.N.	779,413
GB0059822006	DIALOG SEMICOND. LS-10	939,293
DE0005200000	BEIERSDORF AG O.N.	539,077
DE0005470405	LANXESS AG	873,832
DE000A1ML7J1	DT.ANNINGTON IMM.SE	1,289,754
DE0007257503	METRO AG ST O.N.	1,271,327
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	693,978
DE000A0D6554	NORDEX SE O.N.	1,069,035
NL0000235190	AIRBUS GROUP SE	417,793
DE000EVNK013	EVONIK INDUSTRIES AG	727,318
DE000SYM9999	SYMRISE AG INH. O.N.	431,422
DE0007472060	WIRECARD AG	609,970
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	958,461
DE0008402215	HANN.RUECK SE NA O.N.	236,543
DE0006602006	GEA GROUP AG	565,763
DE000A1PHFF7	HUGO BOSS AG NA O.N.	187,440
DE000A0Z2ZZ5	FREENET AG NA	625,899
DE0005089031	UTD.INTERNET AG NA	399,609
DE0005565204	DUERR AG O.N.	237,129
DE000A1DAHH0	BRENNTAG AG	329,596

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DE000LED4000	OSRAM LICHT AG NA O.N.	322,413
DE0006204407	KUKA AG	204,565
DE0006202005	SALZGITTER AG O.N.	479,778
DE0005545503	DRILLISCH AG O.N.	323,390