clear to trade

eurex clearing *circular 008/16*

Date: 2 February 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: 001/16

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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 February 2016

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **15 February 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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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 February 2016

ISIN	Instrument Name	Number Of Eligible Shares
DE0007100000	DAIMLER AG NA O.N.	5956943
DE0007236101	SIEMENS AG NA	3653561
DE000BAY0017	BAYER AG NA	2884043
DE0008404005	ALLIANZ SE VNA O.N.	1964768
DE0007164600	SAP SE O.N.	3826586
DE000BASF111	BASF SE NA O.N.	4524628
DE0007664039	VOLKSWAGEN AG VZO O.N.	1911434
DE0005140008	DEUTSCHE BANK AG NA O.N.	12060055
DE0005557508	DT.TELEKOM AG NA	11576281
DE0005190003	BAY.MOTOREN WERKE AG ST	2227983
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	769747
DE000A1EWWW0	ADIDAS AG NA O.N.	1331334
DE000ENAG999	E.ON SE NA	13330128
DE0005552004	DEUTSCHE POST AG NA O.N.	4755793
DE0006483001	LINDE AG O.N.	840328
DE0005439004	CONTINENTAL AG O.N.	492544
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1476004
DE0006231004	INFINEON TECH.AG NA O.N.	6994738
DE0008232125	LUFTHANSA AG VNA O.N.	5958956
DE000CBK1001	COMMERZBANK AG	10560362
DE0005785802	FRESEN.MED.CARE KGAA O.N.	820876
DE0007037129	RWE AG ST O.N.	5008431
DE0006048432	HENKEL AG+CO.KGAA VZO	584982
DE0006047004	HEIDELBERGCEMENT AG O.N.	771532
DE000KSAG888	K+S AG NA O.N.	2494335
DE0007500001	THYSSENKRUPP AG O.N.	3365435
DE000A1ML7J1	VONOVIA SE NA O.N.	1564066
DE0007257503	METRO AG ST O.N.	1505176
DE0006599905	MERCK KGAA O.N.	482385
GB0059822006	DIALOG SEMICOND. LS-10	1090789
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	1230671
DE000A1PHFF7	HUGO BOSS AG NA O.N.	405707
DE0005200000	BEIERSDORF AG O.N.	347572
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	585023
DE000LED4000	OSRAM LICHT AG NA O.N.	630038
DE0007472060	WIRECARD AG	552177
DE000A0D6554	NORDEX SE O.N.	839095
DE0005470405	LANXESS AG	564952
DE000EVNK013	EVONIK INDUSTRIES AG	713463
DE0006602006	GEA GROUP AG	491280
DE0008402215	HANN.RUECK SE NA O.N.	191011
DE000ZAL1111	ZALANDO SE	571964
DE0005089031	UTD.INTERNET AG NA	375471
DE000A1DAHH0	BRENNTAG AG	383565
DE000A0D9PT0	MTU AERO ENGINES NA O.N.	200933
DE000SYM9999	SYMRISE AG INH. O.N.	282839
DE0007030009	RHEINMETALL AG	249481
DE000A0DJ6J9	SMA SOLAR TECHNOL.AG	361314
DE0006766504	AURUBIS AG	407515

NL0000235190	AIRBUS GROUP SE	259364