clear to trade

eurex clearing *circular 129/15*

Date: 4 November 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: 114/15

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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 16 November 2015

Please find attached the list of admitted equities for collateralization of trades in the GC Pooling® Equity Basket, effective **16 November 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.

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Thomas Laux, Erik Tim Müller

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

ISIN	Instrument Name	Nbr Of Eligible Shares
DE000A1EWWW0	ADIDAS AG NA O.N.	1125074
NL0000235190	AIRBUS GROUP SE	237517
DE0008404005	ALLIANZ SE VNA O.N.	1256082
DE000BASF111	BASF SE NA O.N.	3369874
DE0005190003	BAY.MOTOREN WERKE AG ST	1582522
DE000BAY0017	BAYER AG NA	1996385
DE0005200000	BEIERSDORF AG O.N.	384256
DE000CBK1001	COMMERZBANK AG	6723630
DE0005439004	CONTINENTAL AG O.N.	437940
DE0007100000	DAIMLER AG NA O.N.	3513464
DE0005140008	DEUTSCHE BANK AG NA O.N.	7350289
DE0005552004	DEUTSCHE POST AG NA O.N.	3726394
DE000A0HN5C6	DEUTSCHE WOHNEN AG INH	1258792
GB0059822006	DIALOG SEMICOND. LS-10	1326306
DE0005545503	DRILLISCH AG O.N.	291205
DE0005557508	DT.TELEKOM AG NA	10836957
DE0005565204	DUERR AG O.N.	209447
DE000ENAG999	E.ON SE NA	13061916
DE000EVNK013	EVONIK INDUSTRIES AG	474701
DE0005785802	FRESEN.MED.CARE KGAA O.N.	609135
DE0005785604	FRESENIUS SE+CO.KGAA O.N.	1314905
DE0006602006	GEA GROUP AG	600600
DE0008402215	HANN.RUECK SE NA O.N.	160469
DE0006047004	HEIDELBERGCEMENT AG O.N.	572119
DE0006048432	HENKEL AG+CO.KGAA VZO	506730
DE0006070006	HOCHTIEF AG	175776
DE000A1PHFF7	HUGO BOSS AG NA O.N.	309235
DE0006231004	INFINEON TECH.AG NA O.N.	6543419
DE000KSAG888	K+S AG NA O.N.	3687662
DE0005470405	LANXESS AG	497700
DE000LEG1110	LEG IMMOBILIEN AG	266160
DE0005408884	LEONI AG NA O.N.	706730
DE0006483001	LINDE AG O.N.	423119
DE0008232125	LUFTHANSA AG VNA O.N.	7199098
DE0006599905	MERCK KGAA O.N.	473215
DE0007257503	METRO AG ST O.N.	778467
DE0008430026	MUENCH.RUECKVERS.VNA O.N.	616500
DE000A0D6554	NORDEX SE O.N.	631606
DE000LED4000	OSRAM LICHT AG NA O.N.	251333
DE000PSM7770	PROSIEBENSAT.1 NA O.N.	597153
DE0007037129	RWE AG ST O.N.	6161645
DE0007164600	SAP SE O.N.	2907364
DE0007236101	SIEMENS AG NA	2039060
DE000SYM9999	SYMRISE AG INH. O.N.	232037
DE0007500001	THYSSENKRUPP AG O.N.	2504879
DE0005089031	UTD.INTERNET AG NA	302713
DE0007664039	VOLKSWAGEN AG VZO O.N.	2147349
DE000A1ML7J1	VONOVIA SE NA O.N.	1799604
DE0007472060	WIRECARD AG	491548
DE000ZAL1111	ZALANDO SE	507183