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GC Pooling Basket Definition – Annex 1 / Anlage 1

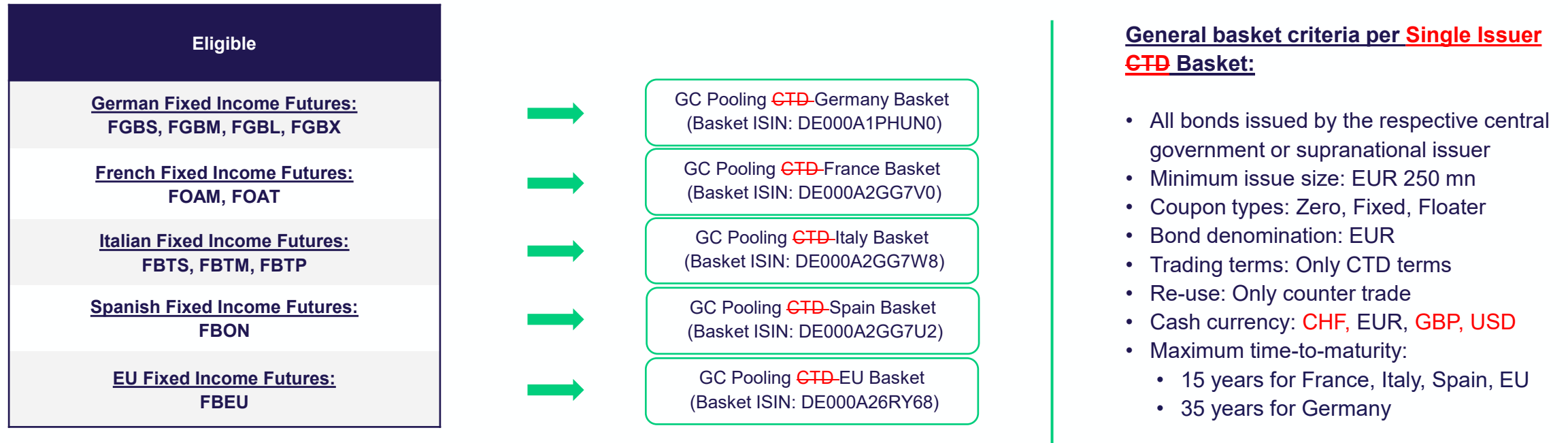
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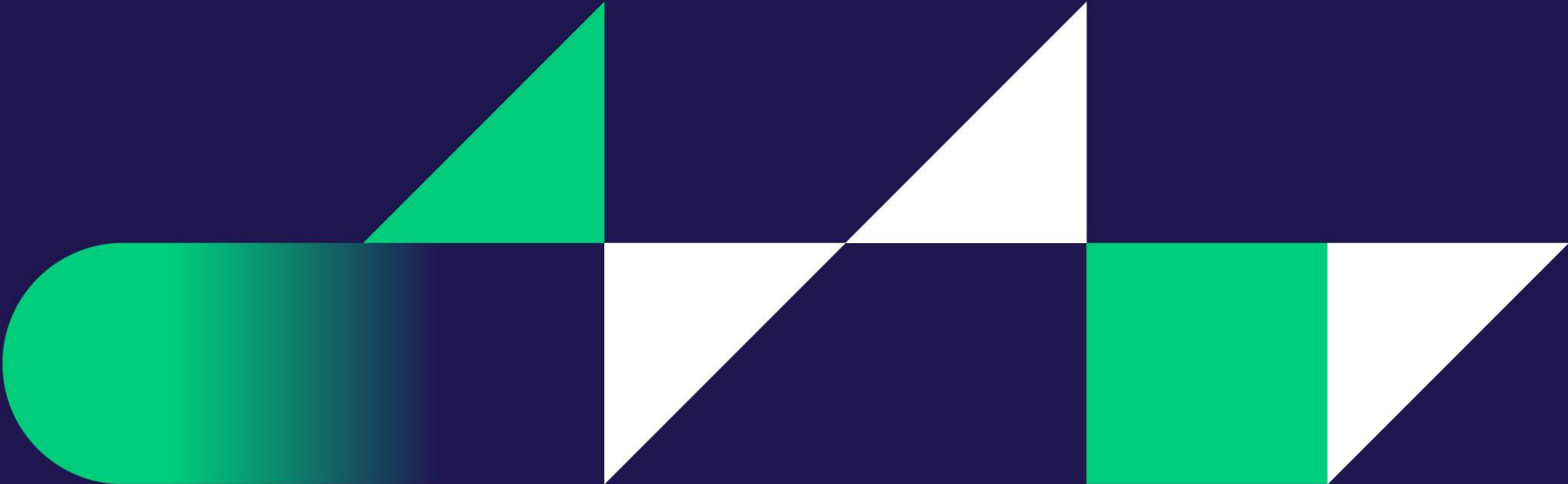
GC Pooling **Single Issuer CTD** Baskets Definition

The five GC Pooling **Single Issuer CTD** Baskets consists of government bonds issued by the respective central government or EU issued bonds admitted for collateralization. These include also securities which are qualified as “Cheapest to deliver” for the deliveries of Fixed Income Futures contracts on four maturity dates of those Futures contracts (March, June, September and December) defined by Eurex Frankfurt AG. All baskets are automatically updated in case of an inclusion or exclusion of a deliverable security and are tradable against the trading currencies **CHF, EUR, GBP and USD**. Additionally, only T2S-eligible securities that can be settled at CEU are eligible.

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