EB_Basis_Production_Mar_04_contracts

	Segment	Short Name	ISIN	LongName	Underlying Cash Leg ISIN	Maturity Date	Interest Rate
Schatz Future March 2004	Basis - Deliverables	Z321*	DE0005997811	FGBS03/04-SCHATZ 16.12.2005 %	DE0001137040	16.12.2005	0
	Basis - Deliverables	Z322	DE0005997829	FGBS03/04-BUND 05.01.2006 6%	DE0001134997	05.01.2006	6
	Basis - Deliverables	Z323	DE0005997837	FGBS03/04-BUND 16.02.2006 6%	DE0001135002	16.02.2006	6
	Basis - Deliverables	Z324	DE0005997845	FGBS03/04-OBL137 17.02.2006 5%	DE0001141372	17.02.2006	5
	Basis - Deliverables	Z325	DE0005997852	FGBS03/04-BUND 26.04.06 6,25%	DE0001135010	26.04.2006	6.25
	Basis - Non-Deliverables	Z351	DE0001692903	FGBS03/04-SCHATZ 18.03.05 2,5%	DE0001137016	18.03.2005	2.5
	Basis - Non-Deliverables	Z352	DE0001692911	FGBS03/04-BUND 12.05.05 6,875%	DE0001134971	12.05.2005	6.875
	Basis - Non-Deliverables	Z353	DE0001692929	FGBS03/04-OBL135 20.05.2005 5%	DE0001141356	20.05.2005	5
	Basis - Non-Deliverables	Z354	DE0001692937	FGBS03/04-SCHATZ 17.06.2005 2%	DE0001137024	17.06.2005	2
	Basis - Non-Deliverables	Z355	DE0001692945	FGBS03/04-OBL136 19.08.2005 5%	DE0001141364	19.08.2005	5
	Basis - Non-Deliverables	Z356	DE0001692952	FGBS03/04-SCHATZ 16.09.05 2,5%	DE0001137032	16.09.2005	2.5
	Basis - Non-Deliverables	Z357	DE0001692960	FGBS03/04-BUND 14.10.2005 6,5%	DE0001134989	14.10.2005	6.5
	Basis - Non-Deliverables	Z358	DE0001692978	FGBS03/04-OBL138 18.08.06 4,5%	DE0001141380	18.08.2006	4.5
	Basis - Non-Deliverables	Z359	DE0001692986	FGBS03/04-BUND 04.01.2007 6%	DE0001135028	04.01.2007	6
	Basis - Non-Deliverables	Z360	DE0001692994	FGBS03/04-OBL139 16.02.2007 4%	DE0001141398	16.02.2007	4
Bobl Future March 2004	Basis - Deliverables	M321	DE0005997613	FGBM03/04-OBL143 10.10.08 3,5%	DE0001141430	10.10.2008	3.5
	Basis - Deliverables	M322	DE0005997621	FGBM03/04-BUND 04.01.09 3,75%	DE0001135101	04.01.2009	3.75
	Basis - Deliverables	M323	DE0005997639	FGBM03/04-BUND 04.07.2009 4%	DE0001135119	04.07.2009	4
	Basis - Deliverables	M324	DE0005997647	FGBM03/04-BUND 04.07.2009 4,5%	DE0001135127	04.07.2009	4.5
	Basis - Non-Deliverables	M353	DE0001692721	FGBM03/04-BUND 04.07.2007 6%	DE0001135036	04.07.2007	6
	Basis - Non-Deliverables	M354	DE0001692739	FGBM03/04-OBL140 17.08.07 4,5%	DE0001141406	17.08.2007	4.5
	Basis - Non-Deliverables	M355	DE0001692747	FGBM03/04-BUND 04.01.08 5,25%	DE0001135051	04.01.2008	5.25
	Basis - Non-Deliverables	M356	DE0001692754	FGBM03/04-OBL141 15.02.08 4,25%	DE0001141414	15.02.2008	4.25
	Basis - Non-Deliverables	M357	DE0001692762	FGBM03/04-OBL142 11.04.2008 3%	DE0001141422	11.04.2008	3
	Basis - Non-Deliverables	M358	DE0001692770	FGBM03/04-BUND 04.07.08 4,75%	DE0001135077	04.07.2008	4.75
	Basis - Non-Deliverables	M359	DE0001692788	FGBM03/04-BUND 04.07.08 4,125%	DE0001135093	04.07.2008	4.125
	Basis - Non-Deliverables	M360	DE0001692796	FGBM03/04-BUND 04.01.10 5,375%	DE0001135135	04.01.2010	5.375
Bund Future March 2004	Basis - Deliverables	L321	DE0005997415	FGBL03/04-BUND 04.01.2013 4,5%	DE0001135218	04.01.2013	4.5
	Basis - Deliverables	L322	DE0005997423	FGBL03/04-BUND 04.07.13 3,75%	DE0001135234	04.07.2013	3.75
	Basis - Deliverables	L323	DE0005997431	FGBL03/04-BUND 04.01.14 4,25%	DE0001135242	04.01.2014	4.25
	Basis - Non-Deliverables	L352	DE0001692515	FGBL03/04-BUND 04.07.10 5,25%	DE0001135150	04.07.2010	5.25
	Basis - Non-Deliverables	L353	DE0001692523	FGBL03/04-BUND 04.01.11 5,25%	DE0001135168	04.01.2011	5.25
	Basis - Non-Deliverables	L354	DE0001692531	FGBL03/04-BUND 04.07.2011 5%	DE0001135184	04.07.2011	5
	Basis - Non-Deliverables	L355	DE0001692549	FGBL03/04-BUND 04.01.2012 5%	DE0001135192	04.01.2012	5
	Basis - Non-Deliverables	L356	DE0001692556	FGBL03/04-BUND 04.07.2012 5%	DE0001135200	04.07.2012	5
	Basis - Non-Deliverables	L357	DE0001692564	FGBL03/04-BUND 20.06.2016 6%	DE0001134468	20.06.2016	6
	Basis - Non-Deliverables	L358	DE0001692572	FGBL03/04-BUND 04.01.24 6,25%	DE0001134922	04.01.2024	6.25
	Basis - Non-Deliverables	L359	DE0001692580	FGBL03/04-BUND 04.07.2027 6,5%	DE0001135044	04.07.2027	6.5
	Basis - Non-Deliverables	L360	DE0001692598	FGBL03/04-BUND 04.01.28 5,625%	DE0001135069	04.01.2028	5.625
	Basis - Non-Deliverables	L361	DE0001692606	FGBL03/04-BUND 04.07.28 4,75%	DE0001135085	04.07.2028	4.75
	Basis - Non-Deliverables	L362	DE0001692614	FGBL03/04-BUND 04.01.30 6,25%	DE0001135143	04.01.2030	6.25
	Basis - Non-Deliverables	L363	DE0001692622	FGBL03/04-BUND 04.01.2031 5,5%	DE0001135176	04.01.2031	5.5
	Basis - Non-Deliverables	L364	DE0001692630	FGBL03/04-BUND 04.07.34 4,75%	DE0001135226	04.07.2034	4.75

* first trading day: December 10, 2003