	Segment	Short Name	ISIN	LongName	Underlying Cash Leg ISIN	Maturity Date	Interest Rate
Bund Future June 2003							
	Basis - Deliverables	L601	DE0006299100	FGBL06/03 BUND 04.01.2012 5%	DE0001135192	04-Jan-12	5
	Basis - Deliverables	L602	DE0006299118	FGBL06/03 BUND 04.07.2012 5%	DE0001135200	04-Jul-12	5
	Basis - Deliverables	L603	DE0006299126	FGBL06/03 BUND 04.01.13 4,5%	DE0001135218	04-Jan-13	4.5
	Basis - Non-Deliverables	L671	DE0001695195	FGBL06/03 BUND 04.07.2011 5%	DE0001135184	04-Jul-11	5
	Basis - Non-Deliverables	L672	DE0001695203	FGBL06/03 BUND 04.07.10 5,25%	DE0001135150	04-Jul-10	5.25
	Basis - Non-Deliverables	L673	DE0001695211	FGBL06/03 BUND 04.01.10 5,375%	DE0001135135	04-Jan-10	5.375
Bobl Future June 2003							
	Basis - Deliverables	M601	DE0006299308	FGBM06/03 BUND 04.01.2008 5,25	DE0001135051	04-Jan-08	5.25
	Basis - Deliverables	M602	DE0006299316	FGBM06/03 BUND 04.07.2008 4,75	DE0001135077	04-Jul-08	4.75
	Basis - Deliverables	M603	DE0006299324	FGBM06/03 BUND 04.07.08 4,125%	DE0001135093	04-Jul-08	4.125
	Basis - Deliverables	M604	DE0006299332	FGBM06/03 OBL141 15.02.08 4,25	DE0001141414	15-Feb-08	4.25
	Basis - Non-Deliverables	M671	DE0001695393	FGBM06/03 OBL140 17.08.07 4,5%	DE0001141406	17-Aug-07	4.5
	Basis - Non-Deliverables	M672	DE0001695401	FGBM06/03 OBL139 16.02.2007 4%	DE0001141398	16-Feb-07	4
	Basis - Non-Deliverables	M673	DE0001695419	FGBM06/03 BUND 04.01.09 3,75%	DE0001135101	04-Jan-09	3.75
	Basis - Non-Deliverables	M674	DE0001695427	FGBM06/03 BUND 04.07.2007 6%	DE0001135036	04-Jul-07	6
	Basis - Non-Deliverables	M675	DE0001695435	FGBM06/03 OBL138 18.08.06 4,5%	DE0001141380	18-Aug-06	4.5
Schatz Future June 2003							
	Basis - Deliverables	Z601	DE0006299506	FGBS06/03 BUND 12.05.05 6,875%	DE0001134971	12-Mai-05	6.875
	Basis - Deliverables	Z602	DE0006299514	FGBS06/03 OBL135 20.05.2005 5%	DE0001141356	20-Mai-05	5
	Basis - Deliverables	Z603	DE0006299522	FGBS06/03 OBL136 19.08.2005 5%	DE0001141364	19-Aug-05	5
	Basis - Non-Deliverables	Z671	DE0001695591	FGBS06/03 SCHATZ 10.12.2004 3%	DE0001137008	10-Dez-04	3
	Basis - Non-Deliverables	Z672	DE0001695609	FGBS06/03 BUND 03.01.05 7,375%	DE0001134963	03-Jan-05	7.375