EB_Basis_Production_June_2003

	Segment	Short Name	ISIN	LongName	Underlying Cash Leg ISIN	Maturity Date	Interest Rate
Bund Future September 2003							
	Basis - Deliverables	L921	DE0006886682	FGBL09/03 BUND 04.07.2012 5%	DE0001135200	04.07.2012	5
	Basis - Deliverables	L922	DE0006886690	FGBL09/03 BUND 04.01.2013 4,5%	DE0001135218	04.01.2013	4.5
	Basis - Non-Deliverables	L971	DE0001696391	FGBL09/03 BUND 04.01.11 5,25%	DE0001135168	04.01.2011	5.25
	Basis - Non-Deliverables	L972	DE0001696409	FGBL09/03 BUND 04.07.2011 5%	DE0001135184	04.07.2011	5
	Basis - Non-Deliverables	L973	DE0001696417	FGBL09/03 BUND 04.01.2012 5%	DE0001135192	04.01.2012	5
	Basis - Non-Deliverables	L974	DE0001696425	FGBL09/03 BUND 04.07.2010 5,25	DE0001135150	04.07.2010	5.25
Bobl Future September 2003							
	Basis - Deliverables	M921	DE0006886880	FGBM09/03 BUND 04.07.2008 4,75	DE0001135077	04.07.2008	4.75
	Basis - Deliverables	M922	DE0006886898	FGBM09/03 BUND 04.07.08 4,125%	DE0001135093	04.07.2008	4.125
	Basis - Deliverables	M923	DE0006886906	FGBM09/03 OBL142 11.04.2008 3%	DE0001141422	11.04.2008	3
	Basis - Deliverables	M924	DE0006886914	FGBM09/03 BUND 04.01.09 3,75%	DE0001135101	04.01.2009	3.75
	Basis - Non-Deliverables	M971	DE0001696599	FGBM09/03 BUND 04.07.2007 6%	DE0001135036	04.07.2007	6
	Basis - Non-Deliverables	M972	DE0001696607	FGBM09/03 BUND 04.01.08 5,25%	DE0001135051	04.01.2008	5.25
	Basis - Non-Deliverables	M973	DE0001696615	FGBM09/03 OBL139 16.02.2007 4%	DE0001141398	16.02.2007	4
	Basis - Non-Deliverables	M974	DE0001696623	FGBM09/03 OBL140 17.08.07 4,5%	DE0001141406	17.08.2007	4.5
	Basis - Non-Deliverables	M975	DE0001696631	FGBM09/03 OBL141 15.02.08 4,25	DE0001141414	15.02.2008	4.25
Schatz Future September 2003							
	Basis - Deliverables	Z921	DE0006887185	FGBS09/03 OBL136 19.08.2005 5%	DE0001141364	19.08.2005	5
	Basis - Deliverables	Z922	DE0006887193	FGBS09/03 BUND 14.10.2005 6,5%	DE0001134989	14.10.2005	6.5
	Basis - Non-Deliverables	Z971	DE0001698041	FGBS09/03 SCHATZ 18.03.05 2,5%	DE0001137016	18.03.2005	2.5