

<i>Currency</i>	<i>Exchange</i>	<i>Future</i>	<i>Contract size</i>	<i>Underlying</i>	<i>Deliverable bonds (TOM in years) *)</i>
EUR	EUREX	Bund-Future	100,000	Bundesanleihe, 10y. 6 %	8.5 – 10.5
EUR	EUREX	BOBL-Future	100,000	Bundesanleihe, 5y., 6 %	3.5 – 5
EUR	EUREX	Schatz-Future	100,000	Bundesanleihe, 2y., 6 %	1,75 – 2,25
EUR	LIFFE	Bund-Future	100,000	Bundesanleihe, 10y., 6 %	8,5 – 10,5
GBP	LIFFE	Long-Gilt Future	100,000	Long Gilt, 7 %	8,75 – 13
JPY	TSE	JGB - Future	100 mio	JGB, 20y., 6 %	15 – 21
JPY	TSE	JGB - Future	100 mio	JGB, 10y. , 6	7 – 11
JPY	TSE	JGB - Future	100 mio	JGB, 5 y., 6 %	4 - 5,25
CHF	EUREX	CONF – Future	100,000	Swiss gvt. Bond, 10y., 6 %	8 – 13
USD	CBOT	10-y T-Note	100,000	T-note, 10 y., 6 %	6,5 – 10
USD	CBOT	5-y T-Note	100,000	T-note, 5 y., 6 %	1,75 – 5,25
USD	CBOT	2-y T-Note	200,000	T-note, 2 y., 6 %	4,25 – 5,15
USD	CBOT	T-Bond Future	100,000	T-bond, 30 y., 6 %	mind 15