SGS Details of Prices, Weights and Modified Durations **29-Aug-03**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N598101X	5.13	1-Sep-03	850	100.00	102.5207	0.0080	0.00%
N599100H	3.50	1-Feb-04	3,000	101.09	101.3563	0.4220	0.00%
N599101T	3.38	15-May-04	3,250	101.70	102.6721	0.7004	0.00%
N797100E	5.13	15-Nov-04	1,500	104.90	106.3762	1.1699	4.11%
N500100X	4.00	1-Feb-05	4,600	104.02	104.3243	1.3874	12.36%
N798100A	4.38	15-Oct-05	3,600	106.18	107.8057	2.0136	9.99%
N700100E	4.00	1-Mar-07	3,700	106.05	108.0174	3.2192	10.29%
N502100H	2.63	1-Oct-07	2,300	100.70	101.7758	3.8183	6.03%
N503100S	1.50	1-Apr-08	2,800	95.39	96.0048	4.3645	6.92%
NX98100H	5.63	1-Jul-08	3,600	113.04	113.9418	4.2507	10.56%
NX99100S	4.38	15-Jan-09	2,200	107.20	107.7350	4.7789	6.10%
NX00100T	4.63	1-Jul-10	3,400	108.06	108.8015	5.8463	9.53%
NX01100H	3.63	1-Jul-11	2,300	101.00	101.5812	6.7442	6.02%
NX02100S	3.50	1-Jul-12	2,000	99.35	99.9111	7.4979	5.15%
NX03100Z	2.25	1-Jul-13	2,300	88.00	88.3607	8.6064	5.23%
NY01100F	3.75	1-Sep-16	3,000	98.00	99.8444	9.9911	7.71%