

SGS Details of Prices, Weights and Modified Durations**30-Sep-03**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599100H	3.50	1-Feb-04	3,000	100.89	101.4607	0.3355	0.00%
N599101T	3.38	15-May-04	3,250	101.56	102.8256	0.6141	0.00%
N797100E	5.13	15-Nov-04	1,500	104.75	106.6719	1.0843	3.92%
N500100X	4.00	1-Feb-05	4,600	103.99	104.6422	1.3020	11.79%
N798100A	4.38	15-Oct-05	3,600	106.50	108.5082	1.9298	9.57%
N700100E	4.00	1-Mar-07	3,700	107.35	107.6687	3.2011	9.76%
N502100H	2.63	1-Oct-07	2,300	102.60	103.9053	3.7440	5.85%
N503100S	1.50	1-Apr-08	2,800	97.43	98.1759	4.2905	6.73%
NX98100F	5.63	1-Jul-08	3,600	114.77	116.1610	4.1788	10.24%
NX99100S	4.38	15-Jan-09	2,200	109.26	110.1754	4.7095	5.94%
NX00100T	4.63	1-Jul-10	3,400	110.15	111.2937	5.7814	9.27%
NX01100F	3.63	1-Jul-11	2,300	103.00	103.8964	6.6802	5.85%
NX02100S	3.50	1-Jul-12	2,000	101.00	101.8655	7.4326	4.99%
NX03100Z	2.25	1-Jul-13	2,300	89.50	90.0564	8.5395	5.07%
NY01100F	3.75	1-Sep-16	3,000	99.40	99.6988	10.1246	7.33%
NY03100A	4.00	1-Sep-18	1,500	100.20	100.5187	11.1253	3.69%