

SGS Details of Prices, Weights and Modified Durations**31-Oct-03**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599100H	3.50	1-Feb-04	3,000	100.65	101.5155	0.2516	0.00%
N599101T	3.38	15-May-04	3,250	101.33	102.8799	0.5302	0.00%
N797100E	5.13	15-Nov-04	1,500	104.34	106.6936	1.0002	3.92%
N500100X	4.00	1-Feb-05	4,600	103.53	104.5191	1.2171	11.77%
N798100A	4.38	15-Oct-05	3,600	106.00	106.1913	1.8832	9.36%
N700100E	4.00	1-Mar-07	3,700	106.30	106.9593	3.1117	9.69%
N502100H	2.63	1-Oct-07	2,300	101.70	101.9152	3.7030	5.74%
N503100S	1.50	1-Apr-08	2,800	96.88	97.0030	4.2361	6.65%
NX98100F	5.63	1-Jul-08	3,600	112.47	114.3348	4.0808	10.08%
NX99100S	4.38	15-Jan-09	3,000	106.07	107.3540	4.6031	7.89%
NX00100T	4.63	1-Jul-10	3,400	106.30	107.8333	5.6625	8.98%
NX01100F	3.63	1-Jul-11	2,300	99.00	100.2018	6.5541	5.64%
NX02100S	3.50	1-Jul-12	2,000	97.00	98.1603	7.2999	4.81%
NX03100Z	2.25	1-Jul-13	2,300	86.45	87.1959	8.4152	4.91%
NY01100F	3.75	1-Sep-16	3,000	95.35	95.9681	9.9557	7.05%
NY03100A	4.00	1-Sep-18	1,500	95.30	95.9593	10.9119	3.52%