

SGS Details of Prices, Weights and Modified Durations**28-Nov-03**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599100H	3.50	1-Feb-04	3,000	100.45	101.5818	0.1758	0.00%
N599101T	3.38	15-May-04	3,250	101.12	101.2405	0.4621	0.00%
N797100E	5.13	15-Nov-04	1,500	104.00	104.1830	0.9476	0.00%
N500100X	4.00	1-Feb-05	4,600	103.30	104.5935	1.1414	12.25%
N798100A	4.38	15-Oct-05	3,600	105.72	106.2460	1.8070	9.74%
N700100E	4.00	1-Mar-07	3,700	106.03	106.9970	3.0348	10.08%
N502100H	2.63	1-Oct-07	2,300	101.90	102.3160	3.6287	5.99%
N503100S	1.50	1-Apr-08	2,800	97.00	97.2377	4.1609	6.93%
NX98100F	5.63	1-Jul-08	3,600	112.54	114.8328	4.0076	10.53%
NX99100S	4.38	15-Jan-09	3,000	105.95	107.5668	4.5278	8.22%
NX00100T	4.63	1-Jul-10	3,400	106.65	108.5352	5.5918	9.40%
NX01100F	3.63	1-Jul-11	2,300	98.85	100.3276	6.4777	5.88%
NX02100S	3.50	1-Jul-12	2,000	96.85	98.2766	7.2230	5.01%
NX03100Z	2.25	1-Jul-13	2,300	85.90	86.8171	8.3318	5.09%
NY01100F	3.75	1-Sep-16	3,000	94.05	94.9566	9.8514	7.25%
NY03100A	4.00	1-Sep-18	1,500	94.20	95.1670	10.8056	3.64%