

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599100H	3.50	1-Feb-04	3,000	100.23	101.6757	0.0866	0.00%
N599101T	3.38	15-May-04	3,250	100.97	101.3965	0.3722	0.00%
N797100E	5.13	15-Nov-04	1,500	103.76	104.4077	0.8580	0.00%
N500100X	4.00	1-Feb-05	4,600	103.40	105.0522	1.0540	12.09%
N798100A	4.38	15-Oct-05	3,600	105.92	106.8404	1.7198	9.62%
N700100E	4.00	1-Mar-07	3,700	107.18	108.5097	2.9527	10.04%
N502100H	2.63	1-Oct-07	2,300	102.70	103.3527	3.5444	5.95%
N503100S	1.50	1-Apr-08	2,800	97.75	98.1230	4.0758	6.87%
NX98100F	5.63	1-Jul-08	3,600	113.40	116.1972	3.9271	10.46%
NX99100S	4.38	15-Jan-09	3,000	107.70	109.7092	4.4538	8.23%
NX00100T	4.63	1-Jul-10	3,400	108.40	110.6999	5.5215	9.41%
NX01100F	3.63	1-Jul-11	2,300	101.20	103.0026	6.4156	5.93%
NX02100S	3.50	1-Jul-12	2,000	99.00	100.7405	7.1622	5.04%
NX03100Z	2.25	1-Jul-13	2,300	88.05	89.1689	8.2717	5.13%
NY01100F	3.75	1-Sep-16	3,000	98.05	99.2966	9.8484	7.45%
NY03100A	4.00	1-Sep-18	1,500	99.38	100.7097	10.8564	3.78%