

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N201100S	2.25	1-Apr-03	2,600	99.99	101.1088	0.0027	0.00%
N796100F	2.50	15-Jun-03	900	100.37	101.0980	0.2080	0.00%
N598101X	5.13	1-Sep-03	850	101.86	102.2778	0.4171	0.00%
N599100H	3.50	1-Feb-04	3,000	102.35	102.9108	0.8284	0.00%
N599101T	3.38	15-May-04	3,250	102.89	104.1580	1.0957	8.56%
N797100E	5.13	15-Nov-04	1,500	106.90	108.8254	1.5475	4.13%
N500100X	4.00	1-Feb-05	4,600	105.69	106.3309	1.7759	12.36%
N798100A	4.38	15-Oct-05	3,400	108.47	110.4772	2.3819	9.49%
N700100E	4.00	1-Mar-07	3,700	110.37	110.6961	3.6467	10.35%
N502100H	2.63	1-Oct-07	2,300	105.56	106.8653	4.2030	6.21%
NX98100H	5.63	1-Jul-08	3,600	120.55	121.9329	4.6012	11.09%
NX99100S	4.38	15-Jan-09	2,200	115.15	116.0564	5.1483	6.45%
NX00100T	4.63	1-Jul-10	3,400	118.82	119.9571	6.2282	10.31%
NX01100H	3.63	1-Jul-11	2,300	112.68	113.5712	7.1549	6.60%
NX02100S	3.50	1-Jul-12	2,000	112.15	113.0105	7.9285	5.71%
NY01100F	3.75	1-Sep-16	3,000	114.85	115.1557	10.7239	8.73%