

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N796100F	2.50	15-Jun-03	900	100.23	101.1641	0.1260	0.00%
N598101X	5.13	1-Sep-03	850	101.51	102.3456	0.3359	0.00%
N599100H	3.50	1-Feb-04	3,000	102.14	102.9908	0.7460	0.00%
N599101T	3.38	15-May-04	3,250	102.77	104.3177	1.0137	8.03%
N797100E	5.13	15-Nov-04	1,500	106.66	109.0101	1.4655	3.87%
N500100X	4.00	1-Feb-05	4,600	105.53	106.5024	1.6939	11.60%
N798100A	4.38	15-Oct-05	3,400	108.32	108.4993	2.3480	8.74%
N700100E	4.00	1-Mar-07	3,700	110.31	110.9622	3.5666	9.72%
N502100H	2.63	1-Oct-07	2,300	105.40	105.6080	4.1734	5.75%
N503100S	1.50	1-Apr-08	2,800	100.09	100.2089	4.7217	6.64%
NX98100H	5.63	1-Jul-08	3,600	120.20	122.0491	4.5186	10.40%
NX99100S	4.38	15-Jan-09	2,200	114.80	116.0690	5.0650	6.05%
NX00100T	4.63	1-Jul-10	3,400	118.35	119.8704	6.1436	9.65%
NX01100H	3.63	1-Jul-11	2,300	111.98	113.1716	7.0669	6.16%
NX02100S	3.50	1-Jul-12	2,000	111.63	112.7806	7.8417	5.34%
NY01100F	3.75	1-Sep-16	3,000	112.60	113.2114	10.6048	8.04%