

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N598101X	5.13	1-Sep-03	850	100.77	102.4551	0.1707	0.00%
N599100H	3.50	1-Feb-04	3,000	101.71	103.1506	0.5782	0.00%
N599101T	3.38	15-May-04	3,250	102.40	102.8219	0.8641	0.00%
N797100E	5.13	15-Nov-04	1,500	106.12	106.7606	1.3348	4.11%
N500100X	4.00	1-Feb-05	4,600	105.15	106.7964	1.5268	12.60%
N798100A	4.38	15-Oct-05	3,400	107.97	108.8785	2.1832	9.49%
N700100E	4.00	1-Mar-07	3,700	110.15	111.4652	3.4035	10.58%
N502100H	2.63	1-Oct-07	2,300	105.46	106.1055	4.0094	6.26%
N503100S	1.50	1-Apr-08	2,800	100.47	100.8389	4.5585	7.24%
NX98100H	5.63	1-Jul-08	3,600	119.85	122.6470	4.3535	11.32%
NX99100S	4.38	15-Jan-09	2,200	114.75	116.7562	4.9007	6.59%
NX00100T	4.63	1-Jul-10	3,400	118.10	120.3997	5.9781	10.50%
NX01100H	3.63	1-Jul-11	2,300	111.75	113.5525	6.9001	6.70%
NX02100S	3.50	1-Jul-12	2,000	111.03	112.7703	7.6703	5.78%
NY01100F	3.75	1-Sep-16	3,000	113.65	114.8830	10.4624	8.84%