

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N598101X	5.13	1-Sep-03	850	100.35	102.4668	0.0865	0.00%
N599100H	3.50	1-Feb-04	3,000	101.40	103.1403	0.4925	0.00%
N599101T	3.38	15-May-04	3,250	102.05	102.7562	0.7796	0.00%
N797100E	5.13	15-Nov-04	1,500	105.45	106.5224	1.2494	4.03%
N500100X	4.00	1-Feb-05	4,600	104.50	106.4890	1.4396	12.34%
N798100A	4.38	15-Oct-05	3,400	106.95	108.2290	2.0951	9.27%
N700100E	4.00	1-Mar-07	3,700	107.85	109.5022	3.3073	10.21%
N502100H	2.63	1-Oct-07	2,300	102.82	103.6878	3.9098	6.01%
N503100S	1.50	1-Apr-08	2,800	97.53	98.0259	4.4566	6.92%
NX98100F	5.63	1-Jul-08	3,600	116.13	116.5886	4.3488	10.58%
NX99100S	4.38	15-Jan-09	2,200	110.70	110.8902	4.8817	6.15%
NX00100T	4.63	1-Jul-10	3,400	112.50	112.8770	5.9642	9.67%
NX01100F	3.63	1-Jul-11	2,300	105.70	105.9955	6.8705	6.14%
NX02100S	3.50	1-Jul-12	2,000	104.30	104.5853	7.6343	5.27%
NX03100Z	2.25	1-Jul-13	2,300	93.00	93.1834	8.7482	5.40%
NY01100F	3.75	1-Sep-16	3,000	104.30	105.8489	10.2023	8.00%