

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N796100F	2.50	15-Jun-03	900	100.05	101.1901	0.0437	0.00%
N598101X	5.13	1-Sep-03	850	101.14	102.3934	0.2546	0.00%
N599100H	3.50	1-Feb-04	3,000	101.93	103.0709	0.6635	0.00%
N599101T	3.38	15-May-04	3,250	102.63	102.7676	0.9481	0.00%
N797100E	5.13	15-Nov-04	1,500	106.49	106.6989	1.4188	4.08%
N500100X	4.00	1-Feb-05	4,600	105.47	106.7739	1.6123	12.52%
N798100A	4.38	15-Oct-05	3,400	108.32	108.8579	2.2679	9.43%
N700100E	4.00	1-Mar-07	3,700	110.54	111.5183	3.4882	10.52%
N502100H	2.63	1-Oct-07	2,300	105.85	106.2732	4.0953	6.23%
N503100S	1.50	1-Apr-08	2,800	100.85	101.0918	4.6449	7.22%
NX98100F	5.63	1-Jul-08	3,600	120.72	123.0353	4.4425	11.29%
NX99100S	4.38	15-Jan-09	2,200	115.65	117.2816	4.9908	6.58%
NX00100T	4.63	1-Jul-10	3,400	119.53	121.4337	6.0741	10.52%
NX01100F	3.63	1-Jul-11	2,300	113.60	115.0921	7.0023	6.75%
NX02100S	3.50	1-Jul-12	2,000	113.45	114.8906	7.7812	5.86%
NY01100F	3.75	1-Sep-16	3,000	116.85	117.7671	10.6002	9.01%