

SGS Details of Prices, Weights & Duration**31-Oct-02**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series
N795100Z	3.000	1-Nov-02	2600	99.9900	101.4818	0.00%
N598100T	4.125	1-Feb-03	700	100.7500	101.7700	0.00%
N201100S	2.250	1-Apr-03	2600	100.4500	100.6354	0.00%
N796100F	2.500	15-Jun-03	900	100.8400	101.7826	0.00%
N598101X	5.125	1-Sep-03	850	103.2700	104.1194	0.00%
N599100H	3.500	1-Feb-04	3000	102.8600	103.7255	8.16%
N599101T	3.375	15-May-04	3250	103.2800	104.8299	8.94%
N797100E	5.125	15-Nov-04	1500	107.7300	110.0836	4.33%
N500100X	4.000	1-Feb-05	2500	105.9800	106.9691	7.02%
N798100A	4.375	15-Oct-05	3400	108.2200	108.4123	9.67%
N700100E	4.000	1-Mar-07	3700	108.5200	109.1830	10.60%
N502100H	2.625	1-Oct-07	2300	102.9200	103.1363	6.22%
NX98100H	5.625	1-Jul-08	3600	117.0000	118.8648	11.23%
NX99100S	4.375	15-Jan-09	2200	111.0000	112.2840	6.48%
NX00100T	4.625	1-Jul-10	2400	112.7500	114.2833	7.20%
NX01100H	3.625	1-Jul-11	2300	105.4000	106.6018	6.43%
NX02100S	3.500	1-Jul-12	2000	103.8500	105.0103	5.51%
NY01100F	3.750	1-Sep-16	3000	103.8500	104.4715	8.22%