

SGS Details of Prices, Weights and Modified Durations**30-Sep-02**

Code	Coupon	Maturity	Nominal	Clean Pric	Dirty w Co M	Duratio	% All Series
N795100Z	3.00	1-Nov-02	2,600	100.13	101.3691	0.0863	0.00%
N598100T	4.13	1-Feb-03	700	100.95	101.6226	0.3348	0.00%
N201100S	2.25	1-Apr-03	2,600	100.45	101.5689	0.4939	0.00%
N796100F	2.50	15-Jun-03	900	100.82	101.5509	0.6969	0.00%
N598101X	5.13	1-Sep-03	850	103.47	103.8806	0.9017	0.00%
N599100H	3.50	1-Feb-04	3,000	102.85	103.4207	1.3030	8.78%
N599101T	3.38	15-May-04	3,250	103.25	104.5156	1.5663	9.61%
N797100E	5.13	15-Nov-04	1,500	107.58	109.5019	1.9942	4.65%
N500100X	4.00	1-Feb-05	2,500	105.60	106.2522	2.2268	7.52%
N798100A	4.38	15-Oct-05	3,400	107.70	109.7082	2.8100	10.56%
N700100E	4.00	1-Mar-07	3,700	107.20	107.5204	4.0507	11.26%
NX98100H	5.63	1-Jul-08	3,600	115.75	117.1410	4.9336	11.94%
NX99100S	4.38	15-Jan-09	2,200	109.45	110.3654	5.4856	6.87%
NX00100T	4.63	1-Jul-10	2,400	111.10	112.2437	6.5089	7.62%
NX01100H	3.63	1-Jul-11	2,300	103.75	104.6464	7.4239	6.81%
NX02100S	3.50	1-Jul-12	2,000	101.65	102.5155	8.1562	5.80%
NY01100F	3.75	1-Sep-16	3,000	100.65	100.9504	10.7509	8.57%