

SGS Details of Prices, Weights and Modified Durations**29-Nov-02**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N598100T	4.13	1-Feb-03	700	100.52	101.8651	0.1729	0.00%
N201100S	2.25	1-Apr-03	2,600	100.50	100.8647	0.3366	0.00%
N796100F	2.50	15-Jun-03	900	100.90	102.0407	0.5354	0.00%
N598101X	5.13	1-Sep-03	850	103.20	104.4600	0.7387	0.00%
N599100H	3.50	1-Feb-04	3,000	102.93	104.0713	1.1432	7.92%
N599101T	3.38	15-May-04	3,250	103.40	103.5305	1.4297	8.54%
N797100E	5.13	15-Nov-04	1,500	107.80	107.9982	1.8805	4.11%
N500100X	4.00	1-Feb-05	3,600	106.00	107.3043	2.0691	9.80%
N798100A	4.38	15-Oct-05	3,400	108.40	108.9409	2.7092	9.40%
N700100E	4.00	1-Mar-07	3,700	108.77	109.7534	3.8985	10.30%
N502100H	2.63	1-Oct-07	2,300	103.37	103.7955	4.5194	6.06%
NX98100H	5.63	1-Jul-08	3,600	117.15	119.4581	4.7875	10.91%
NX99100S	4.38	15-Jan-09	2,200	111.30	112.9287	5.3425	6.30%
NX00100T	4.63	1-Jul-10	2,400	113.10	114.9978	6.3717	7.00%
NX01100H	3.63	1-Jul-11	2,300	105.95	107.4374	7.2901	6.27%
NX02100S	3.50	1-Jul-12	2,000	104.40	105.8361	8.0331	5.37%
NY01100F	3.75	1-Sep-16	3,000	104.65	105.5720	10.6751	8.03%