

**SGS Details of Prices, Weights and Modified Durations****31-Dec-02**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N598100T	4.13	1-Feb-03	700	100.28	101.9838	0.0866	0.00%
N201100S	2.25	1-Apr-03	2,600	100.37	100.9325	0.2491	0.00%
N796100F	2.50	15-Jun-03	900	100.80	100.9099	0.4544	0.00%
N598101X	5.13	1-Sep-03	850	102.91	104.6231	0.6511	0.00%
N599100H	3.50	1-Feb-04	3,000	102.88	104.3257	1.0574	7.82%
N599101T	3.38	15-May-04	3,250	103.40	103.8289	1.3428	8.43%
N797100E	5.13	15-Nov-04	1,500	107.74	108.3912	1.7940	4.06%
N500100X	4.00	1-Feb-05	3,600	106.05	107.7022	1.9842	9.68%
N798100A	4.38	15-Oct-05	3,400	108.43	109.3555	2.6234	9.29%
N700100E	4.00	1-Mar-07	3,700	109.20	110.5370	3.8148	10.21%
N502100H	2.63	1-Oct-07	2,300	104.03	104.6863	4.4369	6.01%
NX98100H	5.63	1-Jul-08	3,600	118.75	121.5472	4.7165	10.93%
NX99100S	4.38	15-Jan-09	2,200	112.83	114.8392	5.2707	6.31%
NX00100T	4.63	1-Jul-10	2,400	115.80	118.0999	6.3153	7.08%
NX01100H	3.63	1-Jul-11	2,300	108.95	110.7526	7.2394	6.36%
NX02100S	3.50	1-Jul-12	2,000	108.00	109.7405	7.9945	5.48%
NY01100F	3.75	1-Sep-16	3,000	110.00	111.2535	10.6979	8.34%