

**SGS Details of Prices, Weights and Modified Durations****31-Jan-03**

Code	Coupon	Maturity	Nominal	Clean Pric	Dirty w Co M	Duration	% All Series
N598100T	4.13	1-Feb-03	700	99.99	102.0413	0.0026	0.00%
N201100S	2.25	1-Apr-03	2,600	100.25	101.0041	0.1642	0.00%
N796100F	2.50	15-Jun-03	900	100.65	100.9728	0.3695	0.00%
N598101X	5.13	1-Sep-03	850	102.54	104.6919	0.5658	0.00%
N599100H	3.50	1-Feb-04	3,000	102.73	104.4705	0.9739	7.83%
N599101T	3.38	15-May-04	3,250	103.25	103.9679	1.2578	8.44%
N797100E	5.13	15-Nov-04	1,500	107.54	108.6301	1.7095	4.07%
N500100X	4.00	1-Feb-05	3,600	105.95	107.9391	1.9011	9.71%
N798100A	4.38	15-Oct-05	3,400	108.65	109.9481	2.5413	9.34%
N700100E	4.00	1-Mar-07	3,700	109.72	111.3996	3.7344	10.30%
N502100H	2.63	1-Oct-07	2,300	104.72	105.5998	4.3574	6.07%
NX98100H	5.63	1-Jul-08	3,600	119.25	119.7162	4.7491	10.77%
NX99100S	4.38	15-Jan-09	2,200	113.60	113.7934	5.2953	6.26%
NX00100T	4.63	1-Jul-10	2,400	116.68	117.0633	6.3665	7.02%
NX01100H	3.63	1-Jul-11	2,300	109.85	110.1504	7.2854	6.33%
NX02100S	3.50	1-Jul-12	2,000	108.90	109.1901	8.0507	5.46%
NY01100F	3.75	1-Sep-16	3,000	110.40	111.9746	10.6223	8.39%