

SGS Details of Prices, Weights and Modified Durations**28-Feb-03**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N201100S	2.25	1-Apr-03	2,600	100.13	101.0572	0.0876	0.00%
N796100F	2.50	15-Jun-03	900	100.52	101.0351	0.2929	0.00%
N598101X	5.13	1-Sep-03	850	102.23	104.7783	0.4889	0.00%
N599100H	3.50	1-Feb-04	3,000	102.58	102.8410	0.9137	0.00%
N599101T	3.38	15-May-04	3,250	103.13	104.1089	1.1812	8.85%
N797100E	5.13	15-Nov-04	1,500	107.35	108.8365	1.6332	4.27%
N500100X	4.00	1-Feb-05	4,600	105.97	106.2683	1.8613	12.79%
N798100A	4.38	15-Oct-05	3,400	108.65	110.2846	2.4661	9.81%
N700100E	4.00	1-Mar-07	3,700	110.23	112.2190	3.6620	10.87%
N502100H	2.63	1-Oct-07	2,300	105.25	106.3317	4.2849	6.40%
NX98100H	5.63	1-Jul-08	3,600	120.05	120.9512	4.6802	11.39%
NX99100S	4.38	15-Jan-09	2,200	114.50	115.0318	5.2267	6.62%
NX00100T	4.63	1-Jul-10	2,400	117.72	118.4610	6.3011	7.44%
NX01100H	3.63	1-Jul-11	2,300	111.35	111.9308	7.2251	6.74%
NX02100S	3.50	1-Jul-12	2,000	110.57	111.1308	7.9943	5.82%
NY01100F	3.75	1-Sep-16	3,000	112.70	114.5646	10.5917	8.99%