

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

| Code | Coupon | Maturity | Nominal | Clean Price | Dirty w Coupons | M Durations | % All Series |
|----------|--------|-----------|---------|-------------|-----------------|-------------|--------------|
| N201100S | 2.25 | 1-Apr-03 | 2,600 | 99.99 | 101.1088 | 0.0027 | 0.00% |
| N796100F | 2.50 | 15-Jun-03 | 900 | 100.37 | 101.0980 | 0.2080 | 0.00% |
| N598101X | 5.13 | 1-Sep-03 | 850 | 101.86 | 102.2778 | 0.4171 | 0.00% |
| N599100H | 3.50 | 1-Feb-04 | 3,000 | 102.35 | 102.9108 | 0.8284 | 0.00% |
| N599101T | 3.38 | 15-May-04 | 3,250 | 102.89 | 104.1580 | 1.0957 | 8.56% |
| N797100E | 5.13 | 15-Nov-04 | 1,500 | 106.90 | 108.8254 | 1.5475 | 4.13% |
| N500100X | 4.00 | 1-Feb-05 | 4,600 | 105.69 | 106.3309 | 1.7759 | 12.36% |
| N798100A | 4.38 | 15-Oct-05 | 3,400 | 108.47 | 110.4772 | 2.3819 | 9.49% |
| N700100E | 4.00 | 1-Mar-07 | 3,700 | 110.37 | 110.6961 | 3.6467 | 10.35% |
| N502100H | 2.63 | 1-Oct-07 | 2,300 | 105.56 | 106.8653 | 4.2030 | 6.21% |
| NX98100H | 5.63 | 1-Jul-08 | 3,600 | 120.55 | 121.9329 | 4.6012 | 11.09% |
| NX99100S | 4.38 | 15-Jan-09 | 2,200 | 115.15 | 116.0564 | 5.1483 | 6.45% |
| NX00100T | 4.63 | 1-Jul-10 | 3,400 | 118.82 | 119.9571 | 6.2282 | 10.31% |
| NX01100H | 3.63 | 1-Jul-11 | 2,300 | 112.68 | 113.5712 | 7.1549 | 6.60% |
| NX02100S | 3.50 | 1-Jul-12 | 2,000 | 112.15 | 113.0105 | 7.9285 | 5.71% |
| NY01100F | 3.75 | 1-Sep-16 | 3,000 | 114.85 | 115.1557 | 10.7239 | 8.73% |