

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N795100Z	3.00	1-Nov-02	2,600	100.57	101.3118	0.2518	0.00%
N598100T	4.13	1-Feb-03	700	101.70	103.7511	0.4910	0.00%
N201100S	2.25	1-Apr-03	2,600	100.94	101.6839	0.6611	0.00%
N796100F	2.50	15-Jun-03	900	101.46	101.7742	0.8646	0.00%
N598101X	5.13	1-Sep-03	850	104.48	106.5968	1.0459	2.59%
N599100H	3.50	1-Feb-04	3,000	103.46	105.2003	1.4446	9.02%
N599101T	3.38	15-May-04	3,250	103.73	104.4362	1.7317	9.70%
N797100E	5.13	15-Nov-04	1,500	108.10	109.1724	2.1585	4.68%
N500100X	4.00	1-Feb-05	2,500	105.90	107.8890	2.3466	7.70%
N798100A	4.38	15-Oct-05	3,400	107.50	108.7790	2.9717	10.56%
N700100E	4.00	1-Mar-07	3,700	106.03	107.6822	4.1303	11.38%
NX98100H	5.63	1-Jul-08	3,600	113.85	114.3086	5.0781	11.76%
NX99100S	4.38	15-Jan-09	2,200	107.05	107.2402	5.6264	6.74%
NX00100T	4.63	1-Jul-10	2,400	108.20	108.5770	6.6387	7.44%
NX01100H	3.63	1-Jul-11	2,300	100.22	100.5155	7.5438	6.60%
NX02100S	3.50	1-Jul-12	2,000	98.15	98.4353	8.2705	5.62%
NY01100F	3.75	1-Sep-16	2,200	97.20	98.7489	10.6333	6.21%