

SGS Details of Prices, Weights and Modified Durations**30-Aug-02**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N795100Z	3.00	1-Nov-02	2,600	100.35	101.3364	0.1704	0.00%
N598100T	4.13	1-Feb-03	700	101.35	101.6751	0.4193	0.00%
N201100S	2.25	1-Apr-03	2,600	100.78	101.7083	0.5793	0.00%
N796100F	2.50	15-Jun-03	900	101.25	101.7691	0.7827	0.00%
N598101X	5.13	1-Sep-03	850	104.12	106.6546	0.9647	2.57%
N599100H	3.50	1-Feb-04	3,000	103.28	103.5558	1.3879	8.82%
N599101T	3.38	15-May-04	3,250	103.64	104.6213	1.6511	9.65%
N797100E	5.13	15-Nov-04	1,500	108.00	109.4901	2.0785	4.66%
N500100X	4.00	1-Feb-05	2,500	105.85	106.1652	2.3106	7.53%
N798100A	4.38	15-Oct-05	3,400	107.70	109.3376	2.8928	10.55%
N700100E	4.00	1-Mar-07	3,700	106.55	108.5283	4.0542	11.39%
NX98100H	5.63	1-Jul-08	3,600	115.00	115.9171	5.0088	11.84%
NX99100S	4.38	15-Jan-09	2,200	108.30	108.8469	5.5578	6.80%
NX00100T	4.63	1-Jul-10	2,400	109.95	110.7041	6.5784	7.54%
NX01100H	3.63	1-Jul-11	2,300	102.00	102.5910	7.4855	6.70%
NX02100S	3.50	1-Jul-12	2,000	99.95	100.5207	8.2156	5.70%
NY01100F	3.75	1-Sep-16	2,200	98.30	100.1546	10.5802	6.25%