

SGS Details of Prices, Weights and Modified Durations**28-Jun-02**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N795100Z	3.00	1-Nov-02	2,600	100.71	101.1828	0.3408	0.00%
N598100T	4.13	1-Feb-03	700	101.89	103.5651	0.5813	0.00%
N201100S	2.25	1-Apr-03	2,600	100.95	101.4910	0.7503	0.00%
N796100F	2.50	15-Jun-03	900	101.37	101.4588	0.9533	0.00%
N598101X	5.13	1-Sep-03	850	104.45	106.1073	1.1332	2.73%
N599100H	3.50	1-Feb-04	3,000	103.38	104.8013	1.5338	9.52%
N599101T	3.38	15-May-04	3,250	103.55	103.9535	1.8190	10.22%
N797100E	5.13	15-Nov-04	1,500	107.70	108.3128	2.2437	4.92%
N500100X	4.00	1-Feb-05	2,500	105.35	106.9743	2.4328	8.09%
N798100A	4.38	15-Oct-05	3,400	106.90	107.7846	3.0564	11.09%
N700100E	4.00	1-Mar-07	3,700	105.28	106.5735	4.2128	11.93%
NX98100H	5.63	1-Jul-08	3,600	113.38	116.1459	5.0364	12.65%
NX99100S	4.38	15-Jan-09	2,200	106.45	108.4320	5.5954	7.22%
NX00100T	4.63	1-Jul-10	2,400	107.80	110.0742	6.5807	8.00%
NX01100H	3.63	1-Jul-11	2,300	99.95	101.7325	7.4929	7.08%
NY01100F	3.75	1-Sep-16	2,200	97.10	98.3126	10.7191	6.55%