

SGS Details of Prices, Weights and Modified Durations**30-Jan-04**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599100H	3.50	1-Feb-04	3,000	99.95	101.6810	0.0051	0.00%
N599101T	3.38	15-May-04	3,250	100.70	101.4047	0.2898	0.00%
N797100E	5.13	15-Nov-04	1,500	103.28	104.3501	0.7753	0.00%
N500100X	4.00	1-Feb-05	4,600	103.00	104.9783	0.9721	12.01%
N798100A	4.38	15-Oct-05	3,600	105.51	106.7890	1.6375	9.56%
N700100E	4.00	1-Mar-07	3,700	107.55	109.2093	2.8741	10.05%
N502100H	2.63	1-Oct-07	2,300	103.45	104.3178	3.4680	5.97%
N503100S	1.50	1-Apr-08	2,800	98.50	98.9959	3.9989	6.89%
NX98100H	5.63	1-Jul-08	3,600	114.25	114.6981	3.9502	10.27%
NX99100S	4.38	15-Jan-09	3,000	109.40	109.5803	4.4752	8.17%
NX00100T	4.63	1-Jul-10	3,400	110.45	110.8185	5.5769	9.37%
NX01100H	3.63	1-Jul-11	2,300	103.40	103.6888	6.4713	5.93%
NX02100S	3.50	1-Jul-12	2,000	101.65	101.9288	7.2379	5.07%
NX03100Z	2.25	1-Jul-13	2,300	90.80	90.9793	8.3288	5.20%
NY01100F	3.75	1-Sep-16	3,000	100.60	102.1556	9.8201	7.62%
NY03100A	4.00	1-Sep-18	1,500	102.60	104.2593	10.8576	3.89%