

SGS Details of Prices, Weights and Modified Durations**27-Feb-04**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599101T	3.38	15-May-04	3,250	100.54	101.5043	0.2134	0.00%
N797100E	5.13	15-Nov-04	1,500	103.09	104.5543	0.6993	0.00%
N500100X	4.00	1-Feb-05	4,600	102.91	103.1957	0.9150	0.00%
N798100A	4.38	15-Oct-05	3,600	105.55	107.1637	1.5628	10.08%
N204100E	1.00	1-Feb-06	2,700	99.84	99.9114	1.9034	7.05%
N700100E	4.00	1-Mar-07	3,700	107.45	109.4170	2.7982	10.58%
N502100H	2.63	1-Oct-07	2,300	103.42	104.4886	3.3923	6.28%
N503100S	1.50	1-Apr-08	2,800	98.80	99.4107	3.9247	7.27%
NX98100F	5.63	1-Jul-08	3,600	114.85	115.7308	3.8796	10.89%
NX99100S	4.38	15-Jan-09	3,000	109.80	110.3168	4.4029	8.65%
NX00100T	4.63	1-Jul-10	3,400	110.80	111.5242	5.5050	9.91%
NX01100F	3.63	1-Jul-11	2,300	104.20	104.7677	6.4036	6.30%
NX02100S	3.50	1-Jul-12	2,000	102.30	102.8481	7.1697	5.38%
NX03100Z	2.25	1-Jul-13	2,300	91.25	91.6023	8.2578	5.51%
NY01100F	3.75	1-Sep-16	3,000	100.45	102.2941	9.7415	8.02%
NY03100A	4.00	1-Sep-18	1,500	102.20	104.1670	10.7723	4.08%