

SGS Details of Prices, Weights and Modified Durations**31-Mar-04**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N599101T	3.38	15-May-04	3,250	100.33	101.6003	0.1232	0.00%
N797100E	5.13	15-Nov-04	1,500	102.73	104.6589	0.6092	0.00%
N500100X	4.00	1-Feb-05	4,600	102.65	103.2984	0.8249	0.00%
N798100A	4.38	15-Oct-05	3,600	105.40	107.4082	1.4739	9.69%
N204100E	1.00	1-Feb-06	2,700	100.07	100.2321	1.8143	6.78%
N700100E	4.00	1-Mar-07	3,700	107.85	108.1761	2.7644	10.03%
N502100H	2.63	1-Oct-07	2,300	103.85	105.1553	3.3059	6.06%
N503100S	1.50	1-Apr-08	2,800	99.55	100.2959	3.8396	7.04%
NX98100F	5.63	1-Jul-08	3,600	115.00	116.3908	3.7928	10.50%
NX99100S	4.38	15-Jan-09	3,000	110.25	111.1635	4.3176	8.36%
NX00100T	4.63	1-Jul-10	3,400	112.05	113.1935	5.4276	9.65%
NX01100F	3.63	1-Jul-11	3,500	105.65	106.5463	6.3287	9.35%
NX02100S	3.50	1-Jul-12	2,000	104.30	105.1654	7.1027	5.27%
NX03100Z	2.25	1-Jul-13	2,300	93.30	93.8563	8.1919	5.41%
NY01100F	3.75	1-Sep-16	3,000	104.00	104.3057	9.9010	7.84%
NY03100A	4.00	1-Sep-18	1,500	106.00	106.3261	10.9826	4.00%