

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

| Code | Coupon | Maturity | Nominal | Clean Price | Dirty w Coupons | M Durations | % All Series |
|----------|--------|-----------|---------|-------------|-----------------|-------------|--------------|
| N599101T | 3.38 | 15-May-04 | 3,250 | 100.10 | 101.6484 | 0.0410 | 0.00% |
| N797100E | 5.13 | 15-Nov-04 | 1,500 | 102.35 | 104.7013 | 0.5270 | 0.00% |
| N500100X | 4.00 | 1-Feb-05 | 4,600 | 102.40 | 103.3780 | 0.7428 | 0.00% |
| N798100A | 4.38 | 15-Oct-05 | 3,600 | 105.07 | 105.2493 | 1.4218 | 9.25% |
| N204100E | 1.00 | 1-Feb-06 | 2,700 | 99.98 | 100.2245 | 1.7319 | 6.60% |
| N700100E | 4.00 | 1-Mar-07 | 3,700 | 107.45 | 108.1022 | 2.6824 | 9.76% |
| N502100H | 2.63 | 1-Oct-07 | 2,300 | 103.75 | 103.9580 | 3.2662 | 5.84% |
| N503100S | 1.50 | 1-Apr-08 | 2,800 | 99.33 | 99.4489 | 3.7859 | 6.80% |
| NX98100F | 5.63 | 1-Jul-08 | 3,600 | 114.25 | 116.1044 | 3.7080 | 10.20% |
| NX99100S | 4.38 | 15-Jan-09 | 4,300 | 109.38 | 110.6540 | 4.2312 | 11.61% |
| NX00100T | 4.63 | 1-Jul-10 | 3,400 | 110.85 | 112.3747 | 5.3371 | 9.32% |
| NX01100F | 3.63 | 1-Jul-11 | 3,500 | 104.40 | 105.5951 | 6.2359 | 9.02% |
| NX02100S | 3.50 | 1-Jul-12 | 2,000 | 102.87 | 104.0238 | 7.0061 | 5.08% |
| NX03100Z | 2.25 | 1-Jul-13 | 2,300 | 92.05 | 92.7918 | 8.0954 | 5.21% |
| NY01100F | 3.75 | 1-Sep-16 | 3,000 | 102.05 | 102.6614 | 9.7854 | 7.52% |
| NY03100A | 4.00 | 1-Sep-18 | 1,500 | 103.10 | 103.7522 | 10.8366 | 3.80% |