

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	101.95	102.1728	0.4546	0.00%
N500100X	4.00	1-Feb-05	4,600	102.06	103.3787	0.6577	0.00%
N798100A	4.38	15-Oct-05	3,600	104.53	105.0799	1.3363	9.25%
N204100E	1.00	1-Feb-06	2,700	99.84	100.1697	1.6464	6.61%
N700100E	4.00	1-Mar-07	3,700	106.82	107.8091	2.5964	9.76%
N502100H	2.63	1-Oct-07	2,300	103.22	103.6503	3.1797	5.83%
N503100S	1.50	1-Apr-08	2,800	98.78	99.0259	3.6987	6.78%
NX98100F	5.63	1-Jul-08	3,600	113.55	115.8834	3.6209	10.20%
NX99100S	4.38	15-Jan-09	4,300	108.85	110.4966	4.1444	11.62%
NX00100T	4.63	1-Jul-10	3,400	110.65	112.5686	5.2525	9.36%
NX01100F	3.63	1-Jul-11	3,500	104.33	105.8338	6.1517	9.06%
NX02100S	3.50	1-Jul-12	2,000	102.65	104.1019	6.9201	5.09%
NX03100Z	2.25	1-Jul-13	2,300	91.77	92.7034	8.0075	5.21%
NY01100F	3.75	1-Sep-16	3,000	100.60	101.5273	9.6754	7.45%
NY03100A	4.00	1-Sep-18	1,500	101.60	102.5891	10.7187	3.76%