

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	101.61	102.2506	0.3735	0.00%
N500100X	4.00	1-Feb-05	4,600	101.81	103.4584	0.5756	0.00%
N798100A	4.38	15-Oct-05	3,600	104.15	105.0585	1.2542	9.29%
N204100E	1.00	1-Feb-06	2,700	99.77	100.1821	1.5640	6.65%
N700100E	4.00	1-Mar-07	3,700	106.35	107.6652	2.5140	9.79%
N502100H	2.63	1-Oct-07	2,300	102.77	103.4155	3.0963	5.84%
N503100S	1.50	1-Apr-08	2,800	98.38	98.7489	3.6151	6.79%
NX98100F	5.63	1-Jul-08	3,600	113.00	115.7970	3.5374	10.24%
NX99100S	4.38	15-Jan-09	4,300	108.48	110.4872	4.0613	11.67%
NX00100T	4.63	1-Jul-10	3,400	109.98	112.2798	5.1664	9.38%
NX01100F	3.63	1-Jul-11	3,500	103.40	105.2025	6.0618	9.05%
NX02100S	3.50	1-Jul-12	2,000	101.50	103.2404	6.8261	5.07%
NX03100Z	2.25	1-Jul-13	2,300	90.50	91.6188	7.9103	5.18%
NY01100F	3.75	1-Sep-16	3,000	98.40	99.6330	9.5525	7.34%
NY03100A	4.00	1-Sep-18	1,500	99.40	100.7152	10.5851	3.71%