

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	101.17	102.2284	0.2919	0.00%
N500100X	4.00	1-Feb-05	4,600	101.45	103.4280	0.4931	0.00%
N798100A	4.38	15-Oct-05	3,600	103.70	104.9671	1.1718	8.77%
N204100E	1.00	1-Feb-06	2,700	99.55	100.0445	1.4809	6.27%
N700100E	4.00	1-Mar-07	3,700	105.95	107.5913	2.4320	9.24%
N502100H	2.63	1-Oct-07	2,300	102.55	103.4107	3.0142	5.52%
N503100S	1.50	1-Apr-08	2,800	98.45	98.9418	3.5341	6.43%
NX98100H	5.63	1-Jul-08	3,600	113.35	113.7933	3.5485	9.51%
NX99100S	4.38	15-Jan-09	4,300	108.90	109.0783	4.0651	10.89%
NX00100T	4.63	1-Jul-10	3,400	110.35	110.7145	5.1986	8.74%
NX01100H	3.63	1-Jul-11	3,500	103.95	104.2357	6.0930	8.47%
NX02100S	3.50	1-Jul-12	2,000	102.35	102.6258	6.8726	4.77%
NX03100Z	2.25	1-Jul-13	2,300	91.70	91.8773	7.9411	4.91%
NX04100F	3.63	1-Jul-14	2,500	100.80	101.0857	8.2594	5.87%
NY01100F	3.75	1-Sep-16	3,000	99.60	101.1387	9.4960	7.04%
NY03100A	4.00	1-Sep-18	1,500	100.60	102.2413	10.5347	3.56%