

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	100.45	102.3719	0.1241	0.00%
N500100X	4.00	1-Feb-05	4,600	100.84	101.4922	0.3345	0.00%
N798100A	4.38	15-Oct-05	3,600	102.98	104.9882	1.0024	8.08%
N204100E	1.00	1-Feb-06	2,700	99.28	99.4430	1.3193	5.74%
N204101F	1.38	1-Aug-06	2,600	99.60	99.8242	1.8021	5.55%
N700100E	4.00	1-Mar-07	3,700	105.25	105.5704	2.3062	8.35%
N502100H	2.63	1-Oct-07	2,300	102.23	103.5353	2.8452	5.09%
N503100S	1.50	1-Apr-08	2,800	98.30	99.0459	3.3651	5.93%
NX98100H	5.63	1-Jul-08	3,600	112.50	113.8910	3.3799	8.76%
NX99100S	4.38	15-Jan-09	4,300	108.55	109.4654	3.8983	10.06%
NX00100T	4.63	1-Jul-10	3,400	110.60	111.7437	5.0366	8.12%
NX01100H	3.63	1-Jul-11	3,500	104.72	105.6164	5.9348	7.90%
NX02100S	3.50	1-Jul-12	2,000	103.55	104.4155	6.7197	4.46%
NX03100Z	2.25	1-Jul-13	2,300	93.05	93.6064	7.7889	4.60%
NX04100F	3.63	1-Jul-14	2,500	102.85	103.7464	8.1224	5.54%
NY01100F	3.75	1-Sep-16	3,000	102.00	102.3004	9.5494	6.56%
NY03100A	4.00	1-Sep-18	2,400	102.25	102.5704	10.6135	5.26%