

SGS Details of Prices, Weights and Modified Durations**29-Oct-04**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	100.14	102.4657	0.0457	0.00%
N500100X	4.00	1-Feb-05	4,600	100.66	101.6274	0.2563	0.00%
N798100A	4.38	15-Oct-05	3,600	102.83	102.9983	0.9444	0.00%
N204100E	1.00	1-Feb-06	2,700	99.42	99.6618	1.2416	5.84%
N204101F	1.38	1-Aug-06	2,600	99.70	100.0325	1.7244	5.64%
N700100E	4.00	1-Mar-07	3,700	105.20	105.8409	2.2275	8.49%
N502100H	2.63	1-Oct-07	2,300	102.35	102.5519	2.8038	5.12%
N503100S	1.50	1-Apr-08	2,800	98.65	98.7654	3.3136	6.00%
NX98100F	5.63	1-Jul-08	3,600	112.65	114.4842	3.3044	8.94%
NX99100S	4.38	15-Jan-09	4,300	108.85	110.1102	3.8234	10.27%
N504100Z	2.38	1-Oct-09	2,700	100.30	100.4827	4.6143	5.88%
NX00100T	4.63	1-Jul-10	3,400	111.40	112.9082	4.9663	8.33%
NX01100F	3.63	1-Jul-11	3,500	105.70	106.8821	5.8664	8.11%
NX02100S	3.50	1-Jul-12	2,000	104.70	105.8413	6.6542	4.59%
NX03100Z	2.25	1-Jul-13	2,300	94.50	95.2337	7.7265	4.75%
NX04100F	3.63	1-Jul-14	2,500	104.45	105.6321	8.0668	5.73%
NY01100F	3.75	1-Sep-16	3,000	104.45	105.0508	9.5135	6.84%
NY03100A	4.00	1-Sep-18	2,400	104.50	105.1409	10.5851	5.47%