

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N500100X	4.00	1-Feb-05	4,600	100.43	101.7452	0.1700	0.00%
N798100A	4.38	15-Oct-05	3,600	102.63	103.1829	0.8574	0.00%
N204100E	1.00	1-Feb-06	2,700	99.45	99.7788	1.1552	5.79%
N204101F	1.38	1-Aug-06	2,600	99.70	100.1521	1.6380	5.60%
N700100E	4.00	1-Mar-07	3,700	105.08	106.0745	2.1402	8.43%
N502100H	2.63	1-Oct-07	2,300	102.42	102.8527	2.7174	5.08%
N503100S	1.50	1-Apr-08	2,800	99.05	99.2973	3.2285	5.97%
NX98100F	5.63	1-Jul-08	3,600	112.50	114.8234	3.2192	8.88%
NX99100S	4.38	15-Jan-09	4,300	108.95	110.5906	3.7391	10.22%
N504100Z	2.38	1-Oct-09	2,700	100.75	101.1415	4.5304	5.87%
NX00100T	4.63	1-Jul-10	3,400	111.80	113.7103	4.8850	8.31%
NX01100F	3.63	1-Jul-11	3,500	106.53	108.0273	5.7886	8.12%
NX02100S	3.50	1-Jul-12	2,000	105.85	107.2957	6.5806	4.61%
NX03100Z	2.25	1-Jul-13	2,300	95.90	96.8293	7.6553	4.79%
NX04100F	3.63	1-Jul-14	2,500	106.00	107.4973	8.0022	5.77%
NY01100F	3.75	1-Sep-16	3,000	106.75	107.6823	9.4658	6.94%
NY03100A	4.00	1-Sep-18	2,400	107.80	108.7945	10.5695	5.61%