

SGS Details of Prices, Weights and Modified Durations**31-Dec-04**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N500100X	4.00	1-Feb-05	4,600	100.21	101.8622	0.0863	0.00%
N798100A	4.38	15-Oct-05	3,600	102.40	103.3255	0.7729	0.00%
N204100E	1.00	1-Feb-06	2,700	99.45	99.8630	1.0714	5.72%
N204101F	1.38	1-Aug-06	2,600	99.68	100.2479	1.5542	5.53%
N700100E	4.00	1-Mar-07	3,700	104.95	106.2870	2.0556	8.35%
N502100H	2.63	1-Oct-07	2,300	102.41	103.0663	2.6333	5.03%
N503100S	1.50	1-Apr-08	2,800	99.28	99.6550	3.1452	5.92%
NX98100F	5.63	1-Jul-08	3,600	112.68	115.4772	3.1387	8.82%
NX99100S	4.38	15-Jan-09	4,300	109.35	111.3592	3.6595	10.16%
N504100Z	2.38	1-Oct-09	2,700	101.40	101.9938	4.4504	5.84%
NX00100T	4.63	1-Jul-10	3,400	112.68	114.9799	4.8101	8.30%
NX01100F	3.63	1-Jul-11	3,500	108.33	110.1326	5.7220	8.18%
NX02100S	3.50	1-Jul-12	2,000	107.85	109.5905	6.5181	4.65%
NX03100Z	2.25	1-Jul-13	2,300	98.44	99.5589	7.5985	4.86%
NX04100F	3.63	1-Jul-14	2,500	108.73	110.5326	7.9553	5.86%
NY01100F	3.75	1-Sep-16	3,000	109.65	110.9035	9.4297	7.06%
NY03100A	4.00	1-Sep-18	2,400	110.85	112.1870	10.5488	5.71%