

SGS Details of Prices, Weights and Modified Durations**31-Jan-05**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N500100X	4.00	1-Feb-05	4,600	100.00	101.9891	0.0027	0.00%
N798100A	4.38	15-Oct-05	3,600	102.04	103.3381	0.6878	0.00%
N204100E	1.00	1-Feb-06	2,700	99.34	99.8373	0.9870	5.84%
N204101F	1.38	1-Aug-06	2,600	99.58	100.2638	1.4701	5.64%
N700100E	4.00	1-Mar-07	3,700	104.48	106.1596	1.9692	8.50%
N502100H	2.63	1-Oct-07	2,300	102.08	102.9598	2.5475	5.13%
N503100S	1.50	1-Apr-08	2,800	98.76	99.2627	3.0578	6.02%
NX98100F	5.63	1-Jul-08	3,600	111.80	112.2662	3.1288	8.75%
NX99100S	4.38	15-Jan-09	4,300	108.45	108.6434	3.6435	10.11%
N504100Z	2.38	1-Oct-09	2,700	100.50	101.2960	4.3604	5.92%
NX00100T	4.63	1-Jul-10	3,400	111.33	111.7133	4.8155	8.22%
NX01100F	3.63	1-Jul-11	3,500	106.15	106.4504	5.7162	8.07%
NX02100S	3.50	1-Jul-12	2,000	105.22	105.5101	6.5156	4.57%
NX03100Z	2.25	1-Jul-13	2,300	95.60	95.7865	7.5729	4.77%
NX04100F	3.63	1-Jul-14	2,500	105.55	105.8504	7.9659	5.73%
NY01100F	3.75	1-Sep-16	3,000	106.37	107.9446	9.2921	7.01%
NY03100A	4.00	1-Sep-18	2,400	108.30	109.9796	10.4131	5.71%