

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N797100E	5.13	15-Nov-04	1,500	100.75	102.2541	0.2050	0.00%
N500100X	4.00	1-Feb-05	4,600	101.08	101.4061	0.4156	0.00%
N798100A	4.38	15-Oct-05	3,600	103.24	104.8896	1.0839	8.23%
N204100E	1.00	1-Feb-06	2,700	99.30	99.3815	1.4005	5.85%
N204101F	1.38	1-Aug-06	2,600	99.62	99.7321	1.8832	5.65%
N700100E	4.00	1-Mar-07	3,700	105.38	107.3691	2.3437	8.66%
N502100H	2.63	1-Oct-07	2,300	102.25	103.3402	2.9262	5.18%
N503100S	1.50	1-Apr-08	2,800	98.33	98.9530	3.4466	6.04%
NX98100H	5.63	1-Jul-08	3,600	112.80	113.7324	3.4608	8.92%
NX99100S	4.38	15-Jan-09	4,300	108.68	109.2388	3.9788	10.24%
NX00100T	4.63	1-Jul-10	3,400	110.70	111.4666	5.1168	8.26%
NX01100H	3.63	1-Jul-11	3,500	104.75	105.3509	6.0150	8.03%
NX02100S	3.50	1-Jul-12	2,000	103.25	103.8302	6.7966	4.53%
NX03100Z	2.25	1-Jul-13	2,300	92.78	93.1530	7.8668	4.67%
NX04100F	3.63	1-Jul-14	2,500	102.35	102.9509	8.1955	5.61%
NY01100F	3.75	1-Sep-16	3,000	101.25	103.1148	9.4425	6.74%
NY03100A	4.00	1-Sep-18	1,500	102.25	104.2391	10.4894	3.41%