

**SGS Details of Prices, Weights and Modified Durations****28-Feb-05**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	101.55	103.1846	0.6101	0.00%
N204100E	1.00	1-Feb-06	2,700	99.23	99.3046	0.9145	0.00%
N204101F	1.38	1-Aug-06	2,600	99.30	99.4026	1.4020	5.65%
N205100A	1.75	1-Feb-07	2,600	99.49	99.6205	1.8805	5.66%
N700100E	4.00	1-Mar-07	3,700	103.80	105.7890	1.8898	8.55%
N502100H	2.63	1-Oct-07	2,300	101.30	102.3817	2.4673	5.15%
N503100S	1.50	1-Apr-08	2,800	98.05	98.6681	2.9776	6.04%
NX98100F	5.63	1-Jul-08	3,600	110.65	111.5512	3.0471	8.78%
NX99100S	4.38	15-Jan-09	4,300	107.35	107.8818	3.5613	10.14%
N504100Z	2.38	1-Oct-09	2,700	99.60	100.5787	4.2785	5.94%
NX00100T	4.63	1-Jul-10	3,400	110.05	110.7910	4.7307	8.23%
NX01100F	3.63	1-Jul-11	3,500	105.00	105.5808	5.6308	8.08%
NX02100S	3.50	1-Jul-12	2,000	104.05	104.6108	6.4287	4.57%
NX03100Z	2.25	1-Jul-13	2,300	94.55	94.9105	7.4857	4.77%
NX04100F	3.63	1-Jul-14	2,500	104.60	105.1808	7.8784	5.75%
NY01100F	3.75	1-Sep-16	3,000	104.80	106.6646	9.1897	6.99%
NY03100A	4.00	1-Sep-18	2,400	106.80	108.7890	10.3059	5.71%