

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	101.29	103.2972	0.5255	0.00%
N204100E	1.00	1-Feb-06	2,700	99.18	99.3402	0.8290	0.00%
N204101F	1.38	1-Aug-06	2,600	99.11	99.3303	1.3160	5.53%
N205100A	1.75	1-Feb-07	2,600	99.37	99.6504	1.7950	5.55%
N700100E	4.00	1-Mar-07	3,700	103.46	103.7861	1.8418	8.23%
N502100H	2.63	1-Oct-07	2,300	100.99	102.2953	2.3815	5.04%
N503100S	1.50	1-Apr-08	2,800	97.78	98.5259	2.8915	5.91%
NX98100F	5.63	1-Jul-08	3,600	110.03	111.4129	2.9603	8.59%
NX99100S	4.38	15-Jan-09	4,300	106.74	107.6464	3.4738	9.91%
N504100Z	2.38	1-Oct-09	2,700	98.95	100.1310	4.1900	5.79%
NX00100T	4.63	1-Jul-10	3,400	109.20	110.3371	4.6409	8.04%
NX01100F	3.63	1-Jul-11	3,500	104.32	105.2112	5.5411	7.89%
NX02100S	3.50	1-Jul-12	2,000	103.32	104.1805	6.3377	4.46%
NX03100Z	2.25	1-Jul-13	2,300	94.00	94.5532	7.3952	4.66%
NX04100F	3.63	1-Jul-14	3,700	103.75	104.6412	7.7838	8.29%
NY01100F	3.75	1-Sep-16	3,000	103.90	104.2057	9.2571	6.70%
NY03100A	4.00	1-Sep-18	2,400	105.00	105.3261	10.3801	5.41%