

SGS Details of Prices, Weights and Modified Durations**29-Apr-05**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	101.10	101.2673	0.4572	0.00%
N204100E	1.00	1-Feb-06	2,700	99.22	99.4603	0.7495	0.00%
N204101F	1.38	1-Aug-06	2,600	99.12	99.4505	1.2365	5.22%
N205100A	1.75	1-Feb-07	2,600	99.42	99.8406	1.7158	5.24%
N700100E	4.00	1-Mar-07	3,700	103.40	104.0413	1.7642	7.77%
N502100H	2.63	1-Oct-07	2,300	101.06	101.2608	2.3346	4.70%
N503100S	1.50	1-Apr-08	2,800	98.10	98.2148	2.8367	5.55%
NX98100F	5.63	1-Jul-08	3,600	110.32	112.1536	2.8843	8.15%
NX99100S	4.38	15-Jan-09	4,300	107.35	108.6069	3.3993	9.42%
N504100Z	2.38	1-Oct-09	2,700	99.99	100.1717	4.1684	5.46%
N505100F	2.63	1-Apr-10	2,300	100.80	101.0008	4.5870	4.69%
NX00100T	4.63	1-Jul-10	3,400	110.50	112.0076	4.5727	7.68%
NX01100F	3.63	1-Jul-11	3,500	105.95	107.1316	5.4763	7.57%
NX02100S	3.50	1-Jul-12	2,000	105.20	106.3409	6.2771	4.29%
NX03100Z	2.25	1-Jul-13	2,300	96.15	96.8834	7.3376	4.50%
NX04100F	3.63	1-Jul-14	3,700	106.08	107.2616	7.7344	8.01%
NY01100F	3.75	1-Sep-16	3,000	106.80	107.4012	9.2263	6.50%
NY03100A	4.00	1-Sep-18	2,400	108.25	108.8913	10.3687	5.27%