

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	100.87	101.4199	0.3706	0.00%
N204100E	1.00	1-Feb-06	2,700	99.29	99.6187	0.6619	0.00%
N204101F	1.38	1-Aug-06	2,600	99.23	99.6820	1.1493	5.17%
N205100A	1.75	1-Feb-07	2,600	99.48	100.0553	1.6285	5.19%
N700100E	4.00	1-Mar-07	3,700	103.30	104.2891	1.6785	7.70%
N502100H	2.63	1-Oct-07	2,300	101.22	101.6503	2.2491	4.67%
N503100S	1.50	1-Apr-08	2,800	98.30	98.5459	2.7510	5.51%
NX98100F	5.63	1-Jul-08	3,600	110.23	112.5608	2.7979	8.09%
NX99100S	4.38	15-Jan-09	4,300	107.40	109.0436	3.3133	9.36%
N504100Z	2.38	1-Oct-09	2,700	100.32	100.7093	4.0840	5.43%
N505100F	2.63	1-Apr-10	2,300	101.35	101.7803	4.5044	4.67%
NX00100T	4.63	1-Jul-10	3,400	110.95	112.8664	4.4900	7.66%
NX01100F	3.63	1-Jul-11	3,500	106.67	108.1721	5.3957	7.55%
NX02100S	3.50	1-Jul-12	2,000	106.45	107.9003	6.2022	4.31%
NX03100Z	2.25	1-Jul-13	2,300	97.70	98.6323	7.2654	4.53%
NX04100F	3.63	1-Jul-14	3,700	107.90	109.4021	7.6702	8.08%
NY01100F	3.75	1-Sep-16	3,000	109.85	110.7773	9.1884	6.63%
NY03100A	4.00	1-Sep-18	2,400	113.25	114.2391	10.3799	5.47%