

SGS Details of Prices, Weights and Modified Durations**30-Jun-05**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	100.70	101.6085	0.2895	0.00%
N204100E	1.00	1-Feb-06	2,700	99.45	99.8616	0.5803	0.00%
N204101F	1.38	1-Aug-06	2,600	99.39	99.9560	1.0678	5.17%
N205100A	1.75	1-Feb-07	2,600	99.70	100.4203	1.5474	5.19%
N700100E	4.00	1-Mar-07	3,700	103.35	104.6652	1.5988	7.70%
N502100H	2.63	1-Oct-07	2,300	101.35	101.9955	2.1689	4.67%
N503100S	1.50	1-Apr-08	2,800	98.58	98.9489	2.6712	5.51%
NX98100F	5.63	1-Jul-08	3,600	110.23	113.0270	2.7175	8.09%
NX99100S	4.38	15-Jan-09	4,300	107.50	109.5062	3.2330	9.36%
N504100Z	2.38	1-Oct-09	2,700	100.60	101.1840	4.0048	5.43%
N505100F	2.63	1-Apr-10	2,300	101.67	102.3155	4.4256	4.68%
NX00100T	4.63	1-Jul-10	3,400	110.95	113.2497	4.4093	7.66%
NX01100F	3.63	1-Jul-11	3,500	106.90	108.7025	5.3164	7.57%
NX02100S	3.50	1-Jul-12	2,000	106.65	108.3903	6.1229	4.31%
NX03100Z	2.25	1-Jul-13	2,300	97.85	98.9688	7.1848	4.53%
NX04100F	3.63	1-Jul-14	3,700	108.00	109.8025	7.5903	8.08%
NY01100F	3.75	1-Sep-16	3,000	109.60	110.8330	9.1051	6.61%
NY03100A	4.00	1-Sep-18	2,400	112.60	113.9152	10.2886	5.44%