

## SGS Details of Prices, Weights and Modified Durations

29-Jul-05

Code	Coupon	Maturity	Nominal	Clean Pric	Dirty w Co M	Duration	% All Series
N798100A	4.38	15-Oct-05	3,600	100.51	101.7651	0.2111	0.00%
N204100E	1.00	1-Feb-06	2,700	99.55	100.0417	0.5010	0.00%
N204101F	1.38	1-Aug-06	2,600	99.46	100.1361	0.9885	5.06%
N205100A	1.75	1-Feb-07	2,600	99.71	100.5705	1.4681	5.08%
N700100E	4.00	1-Mar-07	3,700	103.20	104.8304	1.5208	7.54%
N502100H	2.63	1-Oct-07	2,300	101.30	102.1535	2.0905	4.57%
N503100S	1.50	1-Apr-08	2,800	98.60	99.0877	2.5926	5.40%
NX98100F	5.63	1-Jul-08	3,600	109.94	110.3680	2.7086	7.73%
NX99100S	4.38	15-Jan-09	4,300	107.40	107.5664	3.2197	8.99%
N504100Z	2.38	1-Oct-09	2,700	100.66	101.4322	3.9268	5.33%
N505100F	2.63	1-Apr-10	2,300	101.85	102.7035	4.3486	4.59%
NX00100T	4.63	1-Jul-10	3,400	110.92	111.2719	4.4242	7.36%
NX01100F	3.63	1-Jul-11	3,500	106.82	107.0958	5.3286	7.29%
NX02100S	3.50	1-Jul-12	3,400	106.51	106.7763	6.1448	7.06%
NX03100Z	2.25	1-Jul-13	2,300	97.83	98.0012	7.1892	4.38%
NX04100F	3.63	1-Jul-14	3,700	107.90	108.1758	7.6394	7.78%
NY01100F	3.75	1-Sep-16	3,000	109.77	111.2985	9.0308	6.49%
NY03100A	4.00	1-Sep-18	2,400	112.82	114.4504	10.2162	5.34%