

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	100.29	101.9396	0.1217	0.00%
N204100E	1.00	1-Feb-06	2,700	99.62	99.7015	0.4145	0.00%
N204101F	1.38	1-Aug-06	2,600	99.50	99.6121	0.9063	0.00%
N205100A	1.75	1-Feb-07	2,600	99.72	99.8627	1.3919	5.18%
N700100E	4.00	1-Mar-07	3,700	103.01	104.9991	1.4319	7.75%
N502100H	2.63	1-Oct-07	3,900	101.20	102.2902	2.0009	7.96%
N503100S	1.50	1-Apr-08	2,800	98.45	99.0730	2.5023	5.53%
NX98100H	5.63	1-Jul-08	3,600	109.35	110.2824	2.6183	7.92%
NX99100S	4.38	15-Jan-09	4,300	106.80	107.3588	3.1286	9.21%
N504100Z	2.38	1-Oct-09	2,700	100.06	101.0463	3.8340	5.44%
N505100F	2.63	1-Apr-10	2,300	101.00	102.0902	4.2540	4.68%
NX00100T	4.63	1-Jul-10	3,400	109.90	110.6666	4.3297	7.51%
NX01100H	3.63	1-Jul-11	3,500	105.70	106.3009	5.2321	7.42%
NX02100S	3.50	1-Jul-12	3,400	105.28	105.8602	6.0462	7.18%
NX03100Z	2.25	1-Jul-13	2,300	96.60	96.9730	7.0891	4.45%
NX04100F	3.63	1-Jul-14	3,700	106.25	106.8509	7.5330	7.89%
NY01100F	3.75	1-Sep-16	3,000	107.40	109.2648	8.9066	6.54%
NY03100A	4.00	1-Sep-18	2,400	109.60	111.5891	10.0672	5.34%