

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N798100A	4.38	15-Oct-05	3,600	100.09	102.0982	0.0406	0.00%
N204100E	1.00	1-Feb-06	2,700	99.54	99.7030	0.3330	0.00%
N204101F	1.38	1-Aug-06	2,600	99.22	99.4442	0.8240	0.00%
N205100A	1.75	1-Feb-07	2,600	99.25	99.5353	1.3087	4.93%
N700100E	4.00	1-Mar-07	3,700	102.28	102.6004	1.3748	7.23%
N502100H	2.63	1-Oct-07	3,900	100.58	101.8853	1.9168	7.57%
N503100S	1.50	1-Apr-08	2,800	97.95	98.6959	2.4182	5.26%
NX98100F	5.63	1-Jul-08	3,600	108.50	109.8910	2.5344	7.53%
NX99100S	4.38	15-Jan-09	4,300	106.00	106.9154	3.0442	8.76%
N504100Z	2.38	1-Oct-09	2,700	99.50	100.6810	3.7495	5.18%
N505100F	2.63	1-Apr-10	2,300	100.40	101.7053	4.1691	4.46%
NX00100T	4.63	1-Jul-10	3,400	109.05	110.1937	4.2443	7.14%
NX01100F	3.63	1-Jul-11	3,500	105.05	105.9464	5.1471	7.06%
NX02100S	3.50	1-Jul-12	3,400	104.65	105.5155	5.9606	6.83%
NX03100Z	2.25	1-Jul-13	2,300	96.15	96.7064	7.0042	4.24%
NX04100F	3.63	1-Jul-14	3,700	105.80	106.6964	7.4480	7.52%
NY01100F	3.75	1-Sep-16	3,000	106.90	107.2004	8.9738	6.13%
NY03100A	4.00	1-Sep-18	2,400	109.15	109.4704	10.1619	5.00%
NY05100N	3.25	1-Sep-20	2,700	100.35	100.6104	11.7270	5.17%