

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N204100E	1.00	1-Feb-06	2,700	99.63	99.8773	0.2496	0.00%
N204101F	1.38	1-Aug-06	2,600	99.25	99.5900	0.7405	0.00%
N205100A	1.75	1-Feb-07	2,600	99.21	99.6427	1.2250	4.86%
N700100E	4.00	1-Mar-07	3,700	102.08	102.7430	1.2899	7.14%
N502100H	2.63	1-Oct-07	3,900	100.36	100.5763	1.8566	7.36%
N503100S	1.50	1-Apr-08	2,800	97.65	97.7736	2.3506	5.14%
NX98100F	5.63	1-Jul-08	3,600	107.80	109.6648	2.4486	7.41%
NX99100S	4.38	15-Jan-09	4,300	105.25	106.5340	2.9575	8.60%
N504100Z	2.38	1-Oct-09	2,700	98.70	98.8957	3.7052	5.01%
N505100F	2.63	1-Apr-10	2,300	99.45	99.6663	4.1335	4.30%
NX00100T	4.63	1-Jul-10	4,500	107.90	109.4333	4.1540	9.25%
NX01100F	3.63	1-Jul-11	3,500	103.90	105.1018	5.0554	6.91%
NX02100S	3.50	1-Jul-12	3,400	103.48	104.6403	5.8675	6.68%
NX03100Z	2.25	1-Jul-13	2,300	95.00	95.7459	6.9098	4.13%
NX04100F	3.63	1-Jul-14	3,700	104.53	105.7318	7.3506	7.34%
NY01100F	3.75	1-Sep-16	3,000	105.38	106.0015	8.8674	5.97%
NY03100A	4.00	1-Sep-18	2,400	107.50	108.1630	10.0477	4.87%
NY05100N	3.25	1-Sep-20	2,700	98.30	98.8387	11.5955	5.01%