

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N204100E	1.00	1-Feb-06	2,700	99.73	100.0588	0.1690	0.00%
N204101F	1.38	1-Aug-06	2,600	99.08	99.5321	0.6586	0.00%
N205100A	1.75	1-Feb-07	2,600	98.86	99.4354	1.1424	4.89%
N700100E	4.00	1-Mar-07	3,700	101.68	102.6745	1.2066	7.18%
N502100H	2.63	1-Oct-07	3,900	99.90	100.3327	1.7729	7.40%
N503100S	1.50	1-Apr-08	2,800	97.12	97.3673	2.2660	5.15%
NX98100H	5.63	1-Jul-08	3,600	106.62	108.9434	2.3627	7.41%
NX99100S	4.38	15-Jan-09	4,300	103.90	105.5406	2.8697	8.58%
N504100Z	2.38	1-Oct-09	2,700	97.60	97.9915	3.6171	5.00%
N505100F	2.63	1-Apr-10	2,300	98.40	98.8327	4.0454	4.30%
NX00100T	4.63	1-Jul-10	4,500	106.50	108.4103	4.0644	9.22%
NX01100H	3.63	1-Jul-11	3,500	102.55	104.0473	4.9645	6.88%
NX02100S	3.50	1-Jul-12	3,400	102.10	103.5457	5.7748	6.65%
NX03100Z	2.25	1-Jul-13	2,300	93.75	94.6793	6.8169	4.12%
NX04100F	3.63	1-Jul-14	3,700	103.05	104.5473	7.2530	7.31%
NY01100F	3.75	1-Sep-16	3,000	104.10	105.0323	8.7668	5.96%
NY03100A	4.00	1-Sep-18	2,400	106.90	107.8945	9.9554	4.89%
NY05100N	3.25	1-Sep-20	2,700	98.20	99.0080	11.5115	5.05%