

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

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N204100E	1.00	1-Feb-06	2,700	99.87	100.2803	0.0886	0.00%
N204101F	1.38	1-Aug-06	2,600	99.38	99.9442	0.5792	0.00%
N205100A	1.75	1-Feb-07	2,600	99.05	99.7681	1.0626	4.88%
N700100E	4.00	1-Mar-07	3,700	101.80	103.1260	1.1260	7.18%
N502100H	2.63	1-Oct-07	3,900	99.90	100.5490	1.6915	7.38%
N503100S	1.50	1-Apr-08	2,800	97.30	97.6709	2.1852	5.15%
NX98100F	5.63	1-Jul-08	3,600	106.65	109.4319	2.2837	7.42%
NX99100S	4.38	15-Jan-09	4,300	104.22	106.2173	2.7919	8.60%
N504100Z	2.38	1-Oct-09	2,700	97.85	98.4372	3.5372	5.00%
N505100F	2.63	1-Apr-10	2,300	98.55	99.1990	3.9650	4.30%
NX00100T	4.63	1-Jul-10	4,500	106.75	109.0374	3.9867	9.24%
NX01100F	3.63	1-Jul-11	3,500	102.75	104.5428	4.8861	6.89%
NX02100S	3.50	1-Jul-12	3,400	102.10	103.8310	5.6947	6.65%
NX03100Z	2.25	1-Jul-13	2,300	93.95	95.0628	6.7380	4.12%
NX04100F	3.63	1-Jul-14	3,700	103.05	104.8428	7.1731	7.30%
NY01100F	3.75	1-Sep-16	3,000	104.10	105.3431	8.6857	5.95%
NY03100A	4.00	1-Sep-18	2,400	106.80	108.1260	9.8727	4.89%
NY05100N	3.25	1-Sep-20	2,700	98.20	99.2773	11.4298	5.05%