

SGS Details of Prices, Weights and Modified Durations**27-Jan-06**

Code	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Durations	% All Series
N204100E	1.00	1-Feb-06	2,700	99.99	100.4764	0.0135	0.00%
N204101F	1.38	1-Aug-06	2,600	99.44	100.1088	0.5039	0.00%
N205100A	1.75	1-Feb-07	2,600	99.05	99.9012	0.9872	4.96%
N700100E	4.00	1-Mar-07	3,700	101.58	103.2154	1.0491	7.29%
N502100H	2.63	1-Oct-07	3,900	99.75	100.6010	1.6148	7.49%
N503100S	1.50	1-Apr-08	2,800	97.17	97.6563	2.1081	5.22%
NX98100H	5.63	1-Jul-08	3,600	106.12	106.5240	2.2658	7.32%
NX99100S	4.38	15-Jan-09	4,300	103.70	103.8450	2.7718	8.52%
N504100Z	2.38	1-Oct-09	2,700	97.52	98.2899	3.4591	5.06%
N505100F	2.63	1-Apr-10	2,300	98.06	98.9110	3.8859	4.34%
NX00100T	4.63	1-Jul-10	4,500	106.05	106.3822	3.9929	9.13%
NX01100H	3.63	1-Jul-11	3,500	102.06	102.3204	4.8912	6.83%
NX02100S	3.50	1-Jul-12	3,400	101.45	101.7014	5.7108	6.60%
NX03100Z	2.25	1-Jul-13	2,300	92.95	93.1116	6.7330	4.09%
NX04100F	3.63	1-Jul-14	3,700	101.95	102.2104	7.2110	7.21%
NY01100F	3.75	1-Sep-16	3,000	102.85	104.3831	8.5905	5.97%
NY03100A	4.00	1-Sep-18	2,400	105.80	107.4354	9.7778	4.92%
NY05100N	3.25	1-Sep-20	2,700	96.95	98.2787	11.3237	5.06%