

SGS Details of Prices, Weights and Modified Durations

Code	Coupon	Maturity	Nominal	Clean			Dirty w		28-Feb-06
				Price	Coupons	M Durations	% All	Series	
N204101F	1.38	1-Aug-06	2,600	99.45	99.5526	0.4198	0.00%		
N205100A	1.75	1-Feb-07	2,600	98.98	99.1105	0.9080	0.00%		
N700100E	4.00	1-Mar-07	3,700	101.20	103.1890	0.9605	7.32%		
N502100H	2.63	1-Oct-07	3,900	99.65	100.7317	1.5275	7.53%		
N503100S	1.50	1-Apr-08	2,800	97.10	97.7181	2.0205	5.25%		
NX98100H	5.63	1-Jul-08	3,600	105.68	106.5812	2.1776	7.36%		
NX99100S	4.38	15-Jan-09	4,300	103.25	103.7818	2.6828	8.56%		
N504100Z	2.38	1-Oct-09	2,700	97.25	98.2287	3.3705	5.09%		
N505100F	2.63	1-Apr-10	2,300	97.70	98.7817	3.7967	4.36%		
NX00100T	4.63	1-Jul-10	4,500	105.50	106.2410	3.9029	9.17%		
N506100E	3.13	1-Feb-11	2,400	99.25	99.4831	4.5172	4.58%		
NX01100H	3.63	1-Jul-11	3,500	101.50	102.0808	4.8002	6.85%		
NX02100S	3.50	1-Jul-12	3,400	101.05	101.6108	5.6205	6.62%		
NX03100Z	2.25	1-Jul-13	2,300	92.70	93.0605	6.6430	4.10%		
NX04100F	3.63	1-Jul-14	3,700	101.20	101.7808	7.1158	7.22%		
NY01100F	3.75	1-Sep-16	3,000	102.20	104.0646	8.4935	5.99%		
NY03100A	4.00	1-Sep-18	2,400	104.85	106.8390	9.6727	4.92%		
NY05100N	3.25	1-Sep-20	2,700	96.90	98.5160	11.2352	5.10%		