

## MGS Details of Prices, Weights and Duration

31-Jul-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
3	1982	8.600	30-Sep-03	1100	100.940	103.8067	0.00%	0.1667	0.1643
2	1996	6.586	30-Sep-03	2000	100.610	102.8053	0.00%	0.1667	0.1643
1	1989	6.750	15-Mar-04	5500	102.370	104.9013	0.00%	0.6090	0.6003
2	1999	5.337	15-Jun-04	8500	102.080	102.7508	0.00%	0.8615	0.8491
2	1984	8.500	15-Jun-04	1200	104.790	105.8583	0.00%	0.8545	0.8422
2	1991	8.350	30-Jul-04	700	105.270	109.4680	0.00%	0.9777	0.9635
1	1984	8.500	15-Sep-04	1300	106.070	109.2575	1.21%	1.0671	1.0515
3	1983	8.600	31-Oct-04	1000	106.820	108.9700	0.93%	1.1915	1.1740
1	1984	5.000	15-Apr-05	8500	103.180	104.6417	7.56%	1.6371	1.6124
3	1998	7.424	30-Sep-05	2450	108.880	111.3547	2.32%	2.0034	1.9724
2	1980	8.500	02-Oct-05	1500	111.140	113.9269	1.45%	1.9895	1.9586
3	1984	8.600	15-Dec-05	1800	112.080	113.1609	1.73%	2.1896	2.1544
3	1985	8.500	15-Dec-05	1550	112.060	113.1283	1.49%	2.1916	2.1572
1	1989	6.850	15-Mar-06	500	109.060	111.6288	0.47%	2.4006	2.3625
1	1985	8.600	15-Apr-06	1300	113.800	116.3142	1.28%	2.4380	2.3992
1	1985	6.697	16-Aug-06	7000	109.800	112.8525	6.71%	2.7413	2.6970
2	1985	8.600	01-Sep-06	1200	115.450	119.0022	1.21%	2.7187	2.6746
3	1996	6.810	29-Nov-06	5000	110.860	112.0258	4.76%	3.0216	2.9721
3	1985	8.500	01-Dec-06	850	116.170	117.5634	0.85%	2.9708	2.9220
1	1986	8.600	15-Mar-07	1300	117.660	120.8850	1.34%	3.1452	3.0930
1	1989	6.900	15-Mar-07	3500	111.900	114.4875	3.40%	3.2186	3.1650
2	1986	8.600	15-Jul-07	1200	118.950	119.3239	1.22%	3.4762	3.4175
1	1997	7.284	15-Oct-07	4000	114.760	116.8895	3.97%	3.6725	3.6097
1	1997	3.150	27-Nov-07	3000	98.590	99.1464	2.53%	4.0517	3.9819
3	1986	8.600	01-Dec-07	850	120.320	121.7298	0.88%	3.7322	3.6679
1	1987	7.600	15-Mar-08	3650	117.100	119.9500	3.72%	3.9474	3.8784
2	1988	6.450	01-Jul-08	1000	112.690	113.2158	0.96%	4.3160	4.2395
3	1988	6.450	30-Nov-08	2600	113.460	114.5350	2.53%	4.6080	4.5254
6	1998	7.005	15-Dec-08	2000	116.220	117.1004	1.99%	4.6050	4.5224
1	1989	7.000	15-Mar-09	500	116.780	119.4050	0.51%	4.7176	4.6326
4	1999	6.844	01-Oct-09	6500	117.150	119.4126	6.60%	5.1296	5.0362
1	2001	3.833	28-Sep-11	5000	99.920	101.2220	4.30%	6.9937	6.8619
3	1991	8.500	30-Nov-12	1000	135.530	136.9467	1.16%	6.9784	6.8444
2	2002	4.053	04-Dec-12	3000	101.040	101.6712	2.59%	7.8325	7.6820
3	2003	3.702	25-Feb-13	17100	98.190	99.7853	14.50%	7.9991	7.8450
4	1998	8.000	30-Oct-13	3000	133.570	135.5809	3.46%	7.5288	7.3820
5	1999	7.300	01-Oct-14	2000	128.840	131.2534	2.23%	8.1173	7.9557
1	2003	4.410	29-Jan-18	2000	100.490	102.7193	1.75%	10.8683	10.6362
2	2003	4.240	07-Feb-18	5600	98.660	100.6980	4.79%	10.7382	10.5088
5	1998	8.000	30-Oct-18	3000	139.320	141.3309	3.60%	9.9174	9.7027