

**MGS Details of Prices, Weights and Duration**

**31-Oct-03**

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	101.450	102.3030	0.00%	0.3736	0.3685
2 1999	5.337	15-Jun-04	8500	101.530	103.5423	0.00%	0.6101	0.6016
2 1984	8.500	15-Jun-04	1200	103.470	106.6749	0.00%	0.6031	0.5947
2 1991	8.350	30-Jul-04	700	104.030	106.1402	0.00%	0.7278	0.7175
1 1984	8.500	15-Sep-04	1300	104.830	105.9042	0.00%	0.8538	0.8418
3 1983	8.600	31-Oct-04	1000	105.620	109.9200	0.93%	0.9799	0.9661
1 1984	5.000	15-Apr-05	8500	102.790	103.0086	7.40%	1.4206	1.3994
3 1998	7.424	30-Sep-05	2450	107.800	108.4288	2.24%	1.8150	1.7865
2 1980	8.500	02-Oct-05	1500	109.810	110.4835	1.40%	1.8081	1.7797
3 1984	8.600	15-Dec-05	1800	110.660	113.9026	1.73%	1.9380	1.9061
3 1985	8.500	15-Dec-05	1550	110.660	113.8649	1.49%	1.9400	1.9089
1 1989	6.850	15-Mar-06	500	107.940	108.8057	0.46%	2.2207	2.1842
1 1985	8.600	15-Apr-06	1300	112.230	112.6060	1.24%	2.2713	2.2337
1 1985	6.697	16-Aug-06	7000	108.490	109.8731	6.50%	2.5723	2.5283
2 1985	8.600	01-Sep-06	1200	113.670	115.0876	1.17%	2.5644	2.5204
3 1996	6.810	29-Nov-06	5000	109.330	112.1983	4.74%	2.7702	2.7215
3 1985	8.500	01-Dec-06	850	114.230	117.7601	0.85%	2.7178	2.6699
1 1986	8.600	15-Mar-07	1300	115.360	116.4468	1.28%	3.0026	2.9479
1 1989	6.900	15-Mar-07	3500	110.020	110.8920	3.28%	3.0610	3.0053
2 1986	8.600	15-Jul-07	1200	116.210	118.7339	1.20%	3.2221	3.1611
1 1997	7.284	15-Oct-07	4000	112.010	112.3284	3.80%	3.5274	3.4587
1 1997	3.150	27-Nov-07	3000	96.740	98.0839	2.49%	3.7981	3.7231
3 1986	8.600	01-Dec-07	850	117.040	120.6116	0.87%	3.4738	3.4051
1 1987	7.600	15-Mar-08	3650	113.620	114.5804	3.53%	3.8129	3.7352
2 1988	6.450	01-Jul-08	1000	109.030	111.1683	0.94%	4.0554	3.9702
4 2003	3.917	30-Sep-08	4150	97.860	98.1918	3.44%	4.4990	4.4020
3 1988	6.450	30-Nov-08	2600	109.020	111.7163	2.45%	4.3404	4.2460
6 1998	7.005	15-Dec-08	2000	111.590	114.2312	1.93%	4.3367	4.2424
1 1989	7.000	15-Mar-09	500	112.020	112.9046	0.48%	4.5876	4.4876
4 1999	6.844	01-Oct-09	6500	112.160	112.7210	6.19%	5.0030	4.8934
1 2001	3.833	28-Sep-11	5000	95.310	95.6575	4.04%	6.8431	6.6911
3 1991	8.500	30-Nov-12	1000	128.850	132.4033	1.12%	6.6655	6.5163
2 2002	4.053	04-Dec-12	3000	96.110	97.7600	2.48%	7.5331	7.3645
3 2003	3.702	25-Feb-13	17100	93.340	94.0140	13.58%	7.8518	7.6757
4 1998	8.000	30-Oct-13	3000	126.920	130.9420	3.32%	7.4311	7.2637
5 1999	7.300	01-Oct-14	2000	122.010	122.6084	2.07%	8.0099	7.8261
1 2003	4.410	29-Jan-18	2000	93.770	94.8965	1.60%	10.4673	10.2107
2 2003	4.240	07-Feb-18	8100	92.020	92.9993	6.36%	10.5682	10.3090
5 1998	8.000	30-Oct-18	3000	130.140	134.1620	3.40%	9.7673	9.5244