

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

**31-Dec-03**

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	100.800	102.7842	0.00%	0.2060	0.2032
2 1999	5.337	15-Jun-04	8500	101.120	101.3533	0.00%	0.4563	0.4499
2 1984	8.500	15-Jun-04	1200	102.550	102.9216	0.00%	0.4563	0.4499
2 1991	8.350	30-Jul-04	700	103.140	106.6343	0.00%	0.5620	0.5541
1 1984	8.500	15-Sep-04	1300	103.900	106.3986	0.00%	0.6862	0.6765
3 1983	8.600	31-Oct-04	1000	104.660	106.1012	0.00%	0.8123	0.8008
1 1984	5.000	15-Apr-05	8500	102.440	103.4919	7.39%	1.2539	1.2350
3 1998	7.424	30-Sep-05	2450	107.020	108.8861	2.24%	1.6483	1.6218
2 1980	8.500	02-Oct-05	1500	108.860	110.9502	1.40%	1.6413	1.6150
3 1984	8.600	15-Dec-05	1800	109.660	110.0360	1.66%	1.8422	1.8109
3 1985	8.500	15-Dec-05	1550	109.670	110.0416	1.43%	1.8434	1.8130
1 1989	6.850	15-Mar-06	500	107.160	109.1736	0.46%	2.0529	2.0181
1 1985	8.600	15-Apr-06	1300	111.170	112.9793	1.23%	2.1044	2.0684
1 1985	6.697	16-Aug-06	7000	107.670	110.1632	6.48%	2.4061	2.3634
2 1985	8.600	01-Sep-06	1200	112.530	115.3888	1.16%	2.3963	2.3536
3 1996	6.810	29-Nov-06	7500	108.450	109.0487	6.87%	2.6870	2.6379
3 1985	8.500	01-Dec-06	850	113.090	113.7867	0.81%	2.6488	2.6004
1 1986	8.600	15-Mar-07	1300	114.290	116.8180	1.28%	2.8343	2.7812
1 1989	6.900	15-Mar-07	3500	109.210	111.2383	3.27%	2.8928	2.8386
2 1986	8.600	15-Jul-07	1200	115.320	119.2695	1.20%	3.0557	2.9970
1 1997	7.284	15-Oct-07	4000	111.430	112.9624	3.79%	3.3605	3.2946
1 1997	3.150	27-Nov-07	3000	96.820	97.1142	2.45%	3.6918	3.6188
3 1986	8.600	01-Dec-07	850	116.360	117.0649	0.84%	3.4319	3.3639
1 1987	7.600	15-Mar-08	3650	113.350	115.5841	3.54%	3.6460	3.5726
2 1988	6.450	01-Jul-08	1000	109.260	112.4675	0.94%	3.8915	3.8120
4 2003	3.917	30-Sep-08	4150	98.680	99.6646	3.47%	4.3344	4.2447
3 1988	6.450	30-Nov-08	2600	109.610	110.1563	2.40%	4.3027	4.2130
6 1998	7.005	15-Dec-08	2000	112.100	112.4062	1.89%	4.3055	4.2156
1 1989	7.000	15-Mar-09	500	112.420	114.4777	0.48%	4.4232	4.3299
4 1999	6.844	01-Oct-09	6500	112.340	114.0417	6.22%	4.8388	4.7348
1 2001	3.833	28-Sep-11	5000	94.970	95.9598	4.03%	6.6726	6.5222
3 1991	8.500	30-Nov-12	1000	127.090	127.8099	1.07%	6.7033	6.5482
2 2002	4.053	04-Dec-12	3000	95.050	95.3490	2.40%	7.5132	7.3393
3 2003	3.702	25-Feb-13	17100	92.190	93.4777	13.42%	7.6736	7.4951
4 1998	8.000	30-Oct-13	3000	124.540	125.9024	3.17%	7.2409	7.0701
5 1999	7.300	01-Oct-14	2000	119.510	121.3250	2.04%	7.8123	7.6241
1 2003	4.410	29-Jan-18	2000	90.990	92.8475	1.56%	10.2320	9.9665
2 2003	4.240	07-Feb-18	8100	89.290	90.9722	6.19%	10.3336	10.0654
5 1998	8.000	30-Oct-18	3000	126.120	127.4824	3.21%	9.5175	9.2666