

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

**30-Jun-04**

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1991	8.350	30-Jul-04	700	100.470	103.9568	0.00%	0.0824	0.0814
1 1984	8.500	15-Sep-04	1300	101.230	103.7015	0.00%	0.2092	0.2066
3 1983	8.600	31-Oct-04	1000	102.000	103.4255	0.00%	0.3342	0.3301
1 1984	5.000	15-Apr-05	8500	101.830	102.8683	0.00%	0.7803	0.7701
3 1998	7.424	30-Sep-05	2450	105.520	107.3659	1.99%	1.2001	1.1830
2 1980	8.500	02-Oct-05	1500	106.860	108.9269	1.23%	1.1990	1.1819
3 1984	8.600	15-Dec-05	1800	107.700	112.3569	1.53%	1.4005	1.3787
3 1985	8.500	15-Dec-05	1550	107.780	112.3828	1.31%	1.4011	1.3804
1 1989	6.850	15-Mar-06	500	106.110	108.1017	0.41%	1.6158	1.5908
1 1985	8.600	15-Apr-06	1300	109.330	111.1158	1.09%	1.6785	1.6521
1 1985	6.697	16-Aug-06	7000	106.790	109.2738	5.77%	1.9791	1.9463
2 1985	8.600	01-Sep-06	1200	110.830	113.6577	1.03%	1.9862	1.9532
3 1996	6.810	29-Nov-06	7500	107.640	108.2322	6.13%	2.2606	2.2219
3 1985	8.500	01-Dec-06	850	111.550	112.2235	0.72%	2.2373	2.1990
1 1986	8.600	15-Mar-07	1300	112.790	115.2905	1.13%	2.4380	2.3949
1 1989	6.900	15-Mar-07	3500	108.440	110.4463	2.92%	2.4821	2.4382
2 1986	8.600	15-Jul-07	1200	113.870	117.8156	1.07%	2.6700	2.6211
1 1997	7.284	15-Oct-07	4000	110.610	112.1225	3.38%	2.9654	2.9098
1 1997	3.150	27-Nov-07	3000	97.740	98.0310	2.22%	3.2467	3.1851
3 1986	8.600	01-Dec-07	5850	115.030	115.7114	5.11%	3.0487	2.9909
1 1987	7.600	15-Mar-08	3650	112.410	114.6198	3.16%	3.2664	3.2029
2 1988	6.450	01-Jul-08	1000	108.700	111.9073	0.84%	3.5075	3.4375
4 2003	3.917	30-Sep-08	4150	99.070	100.0439	3.13%	3.9187	3.8389
3 1988	6.450	30-Nov-08	2600	108.930	109.4587	2.15%	3.9212	3.8403
6 1998	7.005	15-Dec-08	2000	111.180	114.9732	1.74%	3.9302	3.8488
6 1998	4.305	27-Feb-09	12000	100.040	101.5065	9.19%	4.2110	4.1225
1 1989	7.000	15-Mar-09	500	111.350	113.3853	0.43%	4.0582	3.9726
4 1999	6.844	01-Oct-09	9500	111.050	112.7330	8.08%	4.4804	4.3826
1 2001	3.833	28-Sep-11	5000	94.240	95.2191	3.59%	6.2987	6.1516
3 1991	8.500	30-Nov-12	1000	124.030	124.7267	0.94%	6.4013	6.2461
2 2002	4.053	04-Dec-12	3000	93.730	94.0179	2.13%	7.1540	6.9805
3 2003	3.702	25-Feb-13	17100	90.900	92.1815	11.90%	7.3110	7.1324
4 1998	8.000	30-Oct-13	3000	121.230	122.5633	2.77%	6.9410	6.7680
2 2004	5.094	30-Apr-14	2000	99.400	99.4000	1.50%	7.7847	7.5885
5 1999	7.300	01-Oct-14	2000	116.350	118.1451	1.78%	7.5139	7.3228
1 2003	4.410	29-Jan-18	2000	89.050	90.9037	1.37%	9.9269	9.6579
2 2003	4.240	07-Feb-18	8100	87.410	89.0874	5.45%	10.0260	9.7542
5 1998	8.000	30-Oct-18	3000	122.890	124.2233	2.81%	9.2548	9.0006