

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

**30-Jul-04**

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
1	1984	8.500	15-Sep-04	1300	100.770	103.9344	0.00%	0.1277	0.1262
3	1983	8.600	31-Oct-04	1000	101.560	103.6866	0.00%	0.2527	0.2498
1	1984	5.000	15-Apr-05	8500	101.770	103.2181	0.00%	0.6983	0.6898
3	1998	7.424	30-Sep-05	2450	105.250	107.7044	1.91%	1.1182	1.1026
2	1980	8.500	02-Oct-05	1500	106.500	109.2637	1.19%	1.1171	1.1015
3	1984	8.600	15-Dec-05	1800	107.450	108.5074	1.41%	1.3186	1.2989
3	1985	8.500	15-Dec-05	1550	107.360	108.4051	1.21%	1.3192	1.2997
1	1989	6.850	15-Mar-06	500	105.970	108.5201	0.39%	1.5343	1.5112
1	1985	8.600	15-Apr-06	1300	109.080	111.5707	1.05%	1.5967	1.5723
1	1985	6.697	16-Aug-06	7000	106.720	109.7557	5.55%	1.8968	1.8663
2	1985	8.600	01-Sep-06	1200	110.630	114.1588	0.99%	1.9049	1.8741
3	1996	6.810	29-Nov-06	7500	107.630	108.7773	5.90%	2.1793	2.1431
3	1985	8.500	01-Dec-06	850	111.410	112.7802	0.69%	2.1556	2.1197
1	1986	8.600	15-Mar-07	1300	112.740	115.9416	1.09%	2.3570	2.3167
1	1989	6.900	15-Mar-07	3500	108.510	111.0788	2.81%	2.4010	2.3599
2	1986	8.600	15-Jul-07	1200	113.910	114.2605	0.99%	2.6880	2.6405
1	1997	7.284	15-Oct-07	4000	110.760	112.8696	3.26%	2.8842	2.8318
1	1997	3.150	27-Nov-07	3000	98.170	98.7178	2.14%	3.1655	3.1074
3	1986	8.600	01-Dec-07	5850	115.100	116.4863	4.93%	2.9675	2.9130
1	1987	7.600	15-Mar-08	3650	112.570	115.3993	3.05%	3.1859	3.1257
2	1988	6.450	01-Jul-08	1000	108.950	109.4583	0.79%	3.5309	3.4623
4	2003	3.917	30-Sep-08	4150	99.520	100.8150	3.03%	3.8377	3.7616
3	1988	6.450	30-Nov-08	2600	109.280	110.3374	2.07%	3.8406	3.7636
6	1998	7.005	15-Dec-08	2000	111.510	112.3713	1.62%	3.8497	3.7723
6	1998	4.305	27-Feb-09	12000	100.590	102.4113	8.89%	4.1302	4.0461
1	1989	7.000	15-Mar-09	500	111.770	114.3760	0.41%	3.9789	3.8975
4	1999	6.844	01-Oct-09	9500	111.560	113.8039	7.82%	4.4013	4.3081
1	2001	3.833	28-Sep-11	5000	94.840	96.1316	3.48%	6.2206	6.0781
3	1991	8.500	30-Nov-12	1000	124.760	126.1534	0.91%	6.3279	6.1781
2	2002	4.053	04-Dec-12	3000	94.560	95.1801	2.06%	7.0786	6.9109
3	2003	3.702	25-Feb-13	17100	91.780	93.3666	11.54%	7.2362	7.0636
4	1998	8.000	30-Oct-13	3000	122.030	124.0191	2.69%	6.8697	6.7023
2	2004	5.094	30-Apr-14	5000	100.080	100.0800	3.62%	7.7115	7.5204
5	1999	7.300	01-Oct-14	2000	116.880	119.2734	1.72%	7.4404	7.2538
1	2003	4.410	29-Jan-18	2000	89.290	91.5071	1.32%	10.0925	9.8201
2	2003	4.240	07-Feb-18	8100	87.640	89.6668	5.25%	9.9478	9.6792
5	1998	8.000	30-Oct-18	3000	122.900	124.8891	2.71%	9.1749	8.9234
5	1998	5.734	30-Jul-19	2000	100.060	102.9270	1.49%	10.2583	9.9727