

MGS Details of Prices, Weights and Duration

28-Feb-05

Issuer	Issuer/Rating Co	Type	Coupon	Maturity	Nominal	Clean	Dirty w	M	% MGS	% All
						Price	Coupons	Duration	ALL	Composit
									Series 1+	e 0+
1 1984	MGS		5.000	15-Apr-05	8,500	100.310	102.1781	0.1248	0.00%	3.39%
3 1998	MGS		7.424	30-Sep-05	2,450	102.890	105.9697	0.5609	0.00%	1.01%
2 1980	MGS		8.500	02-Oct-05	1,500	103.550	107.0294	0.5641	0.00%	0.63%
3 1984	MGS		8.600	15-Dec-05	1,800	104.610	106.7364	0.7637	0.00%	0.75%
3 1985	MGS		8.500	15-Dec-05	1,550	104.780	106.5314	0.7650	0.00%	0.64%
1 1989	MGS		6.850	15-Mar-06	500	104.430	107.5712	0.9816	0.36%	0.21%
1 1985	MGS		8.600	15-Apr-06	1,300	106.670	109.8832	1.0547	0.94%	0.56%
1 1985	MGS		6.697	16-Aug-06	7,000	105.750	105.9720	1.4015	4.90%	2.89%
2 1985	MGS		8.600	01-Sep-06	1,200	108.650	112.9262	1.3711	0.90%	0.53%
3 1996	MGS		6.810	29-Nov-06	7,500	106.840	108.5519	1.6334	5.38%	3.17%
3 1985	MGS		8.500	01-Dec-06	850	109.730	111.8083	1.6208	0.63%	0.37%
1 1986	MGS		8.600	15-Mar-07	1,300	111.260	115.2036	1.8313	0.99%	0.58%
1 1989	MGS		6.900	15-Mar-07	3,500	107.920	111.0841	1.8617	2.57%	1.52%
2 1986	MGS		8.600	15-Jul-07	1,200	112.830	113.8753	2.1623	0.90%	0.53%
1 1997	MGS		7.284	15-Oct-07	4,000	110.630	113.3515	2.3553	3.00%	1.77%
1 1997	MGS		3.150	27-Nov-07	3,000	100.200	101.0093	2.5895	2.00%	1.18%
3 1986	MGS		8.600	01-Dec-07	9,600	114.480	116.5827	2.4488	7.40%	4.36%
5 2004	MGS		3.135	17-Dec-07	3,000	100.120	100.7487	2.6453	2.00%	1.18%
1 1987	MGS		7.600	15-Mar-08	3,650	112.790	116.2751	2.6654	2.81%	1.66%
2 1988	MGS		6.450	01-Jul-08	3,000	110.040	111.0734	2.9974	2.20%	1.30%
4 2003	MGS		3.917	30-Sep-08	4,150	101.960	103.5849	3.2751	2.84%	1.68%
3 1988	MGS		6.450	30-Nov-08	2,600	110.700	112.2948	3.3110	1.93%	1.14%
6 1998	MGS		7.005	15-Dec-08	2,000	112.720	114.1633	3.3260	1.51%	0.89%
6 1998	MGS		4.305	27-Feb-09	12,000	103.110	105.2745	3.6562	8.35%	4.93%
1 1989	MGS		7.000	15-Mar-09	500	113.190	116.3999	3.4618	0.38%	0.23%
1 1989	MGS		4.032	15-Sep-09	4,000	101.970	103.8189	4.0528	2.75%	1.62%
4 1999	MGS		6.844	01-Oct-09	9,500	113.760	116.5803	3.8900	7.32%	4.32%
5 2005	MGS		3.644	25-Aug-10	2,000	99.600	101.4526	4.9321	1.34%	0.79%
1 2001	MGS		3.833	28-Sep-11	5,000	99.270	100.8900	5.6669	3.33%	1.97%
3 1991	MGS		8.500	30-Nov-12	1,000	128.210	130.3116	5.8671	0.86%	0.51%
2 2002	MGS		4.053	04-Dec-12	3,000	99.030	99.9876	6.5319	1.98%	1.17%
3 2003	MGS		3.702	25-Feb-13	17,100	96.380	98.2621	6.8210	11.11%	6.55%
4 1998	MGS		8.000	30-Oct-13	3,000	126.170	128.8437	6.4173	2.56%	1.51%
2 2004	MGS		5.094	30-Apr-14	5,000	105.090	105.0900	7.2125	3.47%	2.05%
5 1999	MGS		7.300	01-Oct-14	2,000	121.950	124.9582	6.9981	1.65%	0.97%
1 2003	MGS		4.410	29-Jan-18	2,000	94.520	94.8855	9.6076	1.25%	0.74%
2 2003	MGS		4.240	07-Feb-18	8,100	92.870	93.1160	9.6964	4.99%	2.94%
5 1998	MGS		8.000	30-Oct-18	3,000	128.110	130.7837	8.7775	2.59%	1.53%
5 1998	MGS		5.734	30-Jul-19	4,000	104.970	105.4294	9.8197	2.79%	1.64%