

## MGS Details of Prices, Weights and Duration

14-Jun-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1995	6.720	18-Sep-02	1000	101.010	102.6170	0.00%	0.2609	0.2573
2 1997	8.157	18-Nov-02	2000	102.250	102.8485	0.00%	0.4266	0.4207
1 1983	8.500	01-Mar-03	1100	103.970	106.3953	0.00%	0.6948	0.6851
1 1990	6.750	15-Mar-03	700	102.880	104.5492	0.00%	0.7367	0.7264
1 2000	4.427	31-Mar-03	8500	101.220	102.1272	0.00%	0.7843	0.7733
2 1982	8.275	30-Jun-03	1500	105.470	109.2418	1.58%	0.9877	0.9735
2 1983	8.500	01-Jul-03	1200	105.710	109.5608	1.26%	0.9891	0.9749
2 1998	9.030	15-Jul-03	2500	106.480	110.2217	2.65%	1.0246	1.0099
3 1982	8.600	30-Sep-03	1100	107.140	108.9023	1.15%	1.2366	1.2188
2 1996	6.586	30-Sep-03	2000	104.580	105.9296	2.04%	1.2491	1.2309
1 1989	6.750	15-Mar-04	5500	106.390	108.0592	5.72%	1.6606	1.6363
2 1999	5.337	15-Jun-04	8500	104.510	107.1638	8.76%	1.8801	1.8523
2 1984	8.500	15-Jun-04	1200	110.610	114.8366	1.33%	1.8204	1.7935
2 1991	8.350	30-Jul-04	700	110.920	114.0340	0.77%	1.9474	1.9185
1 1984	8.500	15-Sep-04	1300	111.840	113.9419	1.43%	2.0704	2.0396
3 1983	8.600	31-Oct-04	1000	112.680	113.7316	1.09%	2.1936	2.1608
1 1984	5.000	15-Apr-05	8500	105.220	106.0397	8.67%	2.6645	2.6243
3 1998	7.424	30-Sep-05	2450	113.360	114.8813	2.71%	2.9674	2.9218
2 1980	8.500	02-Oct-05	1500	116.730	118.4254	1.71%	2.9366	2.8915
3 1984	8.600	15-Dec-05	1800	117.720	121.9964	2.11%	3.0246	2.9768
3 1985	8.500	15-Dec-05	1550	117.590	121.8166	1.82%	3.0292	2.9822
1 1989	6.850	15-Mar-06	500	112.820	114.5139	0.55%	3.3501	3.2975
1 1985	8.600	15-Apr-06	1300	119.300	120.7098	1.51%	3.3579	3.3049
1 1985	6.697	16-Aug-06	7000	113.310	115.4930	7.78%	3.6740	3.6151
2 1985	8.600	01-Sep-06	1200	120.840	123.2938	1.42%	3.6141	3.5560
3 1996	6.810	29-Nov-06	2000	114.450	114.7461	2.21%	3.9497	3.8857
3 1985	8.500	01-Dec-06	850	121.420	125.9762	1.03%	3.8684	3.8056
1 1986	8.600	15-Mar-07	1300	122.940	125.0666	1.56%	4.0182	3.9522
1 1989	6.900	15-Mar-07	3500	115.520	117.2263	3.95%	4.1240	4.0563
2 1986	8.600	15-Jul-07	1200	124.150	127.7135	1.47%	4.2070	4.1369
1 1997	7.284	15-Oct-07	1000	118.610	119.8041	1.15%	4.5501	4.4732
3 1986	8.600	01-Dec-07	850	125.400	130.0098	1.06%	4.5843	4.5064
1 1987	7.600	15-Mar-08	650	121.130	123.0093	0.77%	4.7981	4.7154
2 1988	6.450	01-Jul-08	1000	115.570	118.4921	1.14%	5.0524	4.9639
3 1988	6.450	30-Nov-08	2600	116.030	119.5017	2.99%	5.4647	5.3669
6 1998	7.005	15-Dec-08	2000	119.260	122.7433	2.36%	5.2932	5.1983
1 1989	7.000	15-Mar-09	500	119.570	121.3010	0.58%	5.5419	5.4413
4 1999	6.844	01-Oct-09	6500	119.200	120.5838	7.54%	5.9373	5.8265
1 2001	3.833	28-Sep-11	5000	97.520	98.3324	4.73%	7.8167	7.6576
3 1991	8.500	30-Nov-12	1000	135.160	139.7351	1.34%	7.6239	7.4637
4 1998	8.000	30-Oct-13	3000	131.690	132.6736	3.83%	8.1371	7.9610
5 1999	7.300	01-Oct-14	2000	125.610	127.0860	2.45%	8.6918	8.4982
5 1998	8.000	30-Oct-18	3000	129.420	130.4036	3.76%	10.1973	9.9345