

MGS Details of Prices, Weights and Duration

31-Jul-02

| | | | | Clean | Dirty w | % All | | |
|--------|--------|-----------|---------|---------|----------|--------|----------|------------|
| Raised | Coupon | Maturity | Nominal | Price | Coupons | Series | Duration | M Duration |
| 2 1995 | 6.720 | 18-Sep-02 | 1000 | 100.520 | 102.9852 | 0.00% | 0.1332 | 0.1314 |
| 2 1997 | 8.157 | 18-Nov-02 | 2000 | 101.590 | 103.2303 | 0.00% | 0.2989 | 0.2949 |
| 1 1983 | 8.500 | 01-Mar-03 | 1100 | 103.270 | 106.7809 | 0.00% | 0.5671 | 0.5592 |
| 1 1990 | 6.750 | 15-Mar-03 | 700 | 102.400 | 104.9313 | 0.00% | 0.6090 | 0.6004 |
| 1 2000 | 4.427 | 31-Mar-03 | 8500 | 101.030 | 102.5057 | 0.00% | 0.6559 | 0.6467 |
| 2 1982 | 8.275 | 30-Jun-03 | 1500 | 104.830 | 109.6744 | 0.00% | 0.8964 | 0.8836 |
| 2 1983 | 8.500 | 01-Jul-03 | 1200 | 105.040 | 109.9927 | 0.00% | 0.8986 | 0.8858 |
| 2 1998 | 9.030 | 15-Jul-03 | 2500 | 105.740 | 110.6531 | 0.00% | 0.9355 | 0.9222 |
| 3 1982 | 8.600 | 30-Sep-03 | 1100 | 106.430 | 109.2967 | 1.22% | 1.1082 | 1.0921 |
| 2 1996 | 6.586 | 30-Sep-03 | 2000 | 104.140 | 106.3353 | 2.17% | 1.1207 | 1.1044 |
| 1 1989 | 6.750 | 15-Mar-04 | 5500 | 105.860 | 108.3913 | 6.07% | 1.5329 | 1.5100 |
| 2 1999 | 5.337 | 15-Jun-04 | 8500 | 104.100 | 104.7708 | 9.07% | 1.7995 | 1.7723 |
| 2 1984 | 8.500 | 15-Jun-04 | 1200 | 109.810 | 110.8783 | 1.36% | 1.7618 | 1.7351 |
| 2 1991 | 8.350 | 30-Jul-04 | 700 | 110.110 | 114.3080 | 0.82% | 1.8864 | 1.8577 |
| 1 1984 | 8.500 | 15-Sep-04 | 1300 | 111.010 | 114.1975 | 1.51% | 1.9424 | 1.9128 |
| 3 1983 | 8.600 | 31-Oct-04 | 1000 | 111.820 | 113.9700 | 1.16% | 2.0657 | 2.0340 |
| 1 1984 | 5.000 | 15-Apr-05 | 8500 | 104.740 | 106.2017 | 9.20% | 2.5358 | 2.4964 |
| 3 1998 | 7.424 | 30-Sep-05 | 2450 | 112.620 | 115.0947 | 2.87% | 2.8385 | 2.7938 |
| 2 1980 | 8.500 | 02-Oct-05 | 1500 | 115.860 | 118.6469 | 1.81% | 2.8077 | 2.7635 |
| 3 1984 | 8.600 | 15-Dec-05 | 1800 | 116.880 | 117.9609 | 2.16% | 3.0062 | 2.9578 |
| 3 1985 | 8.500 | 15-Dec-05 | 1550 | 116.760 | 117.8283 | 1.86% | 3.0098 | 2.9622 |
| 1 1989 | 6.850 | 15-Mar-06 | 500 | 112.250 | 114.8188 | 0.58% | 3.2221 | 3.1707 |
| 1 1985 | 8.600 | 15-Apr-06 | 1300 | 118.550 | 121.0642 | 1.60% | 3.2292 | 3.1776 |
| 1 1985 | 6.697 | 16-Aug-06 | 7000 | 112.860 | 115.9125 | 8.27% | 3.5440 | 3.4869 |
| 2 1985 | 8.600 | 01-Sep-06 | 1200 | 120.900 | 124.4522 | 1.52% | 3.4884 | 3.4349 |
| 3 1996 | 6.810 | 29-Nov-06 | 2000 | 114.060 | 115.2258 | 2.35% | 3.8220 | 3.7600 |
| 3 1985 | 8.500 | 01-Dec-06 | 850 | 120.840 | 122.2334 | 1.06% | 3.7399 | 3.6792 |
| 1 1986 | 8.600 | 15-Mar-07 | 1300 | 122.450 | 125.6750 | 1.66% | 3.8908 | 3.8272 |
| 1 1989 | 6.900 | 15-Mar-07 | 3500 | 115.210 | 117.7975 | 4.20% | 3.9965 | 3.9312 |
| 2 1986 | 8.600 | 15-Jul-07 | 1200 | 123.790 | 128.4692 | 1.57% | 4.2218 | 4.1523 |
| 1 1997 | 7.284 | 15-Oct-07 | 1000 | 118.440 | 120.5695 | 1.23% | 4.4226 | 4.3489 |
| 3 1986 | 8.600 | 01-Dec-07 | 850 | 125.100 | 126.5098 | 1.10% | 4.4569 | 4.3821 |
| 1 1987 | 7.600 | 15-Mar-08 | 650 | 120.960 | 123.8100 | 0.82% | 4.6716 | 4.5921 |
| 2 1988 | 6.450 | 01-Jul-08 | 1000 | 115.540 | 119.2982 | 1.22% | 5.0649 | 4.9774 |
| 3 1988 | 6.450 | 30-Nov-08 | 2600 | 116.080 | 117.1550 | 3.10% | 5.3380 | 5.2440 |
| 6 1998 | 7.005 | 15-Dec-08 | 2000 | 119.270 | 120.1504 | 2.45% | 5.3220 | 5.2280 |
| 1 1989 | 7.000 | 15-Mar-09 | 500 | 119.650 | 122.2750 | 0.62% | 5.4166 | 5.3200 |
| 4 1999 | 6.844 | 01-Oct-09 | 6500 | 119.510 | 121.7726 | 8.06% | 5.8131 | 5.7070 |
| 1 2001 | 3.833 | 28-Sep-11 | 5000 | 98.890 | 100.1920 | 5.10% | 7.7015 | 7.5513 |
| 3 1991 | 8.500 | 30-Nov-12 | 1000 | 136.380 | 137.7967 | 1.40% | 7.5138 | 7.3615 |
| 4 1998 | 8.000 | 30-Oct-13 | 3000 | 133.090 | 135.1009 | 4.13% | 8.0317 | 7.8640 |
| 5 1999 | 7.300 | 01-Oct-14 | 2000 | 127.170 | 129.5834 | 2.64% | 8.5916 | 8.4069 |
| 5 1998 | 8.000 | 30-Oct-18 | 3000 | 129.420 | 131.4309 | 4.02% | 10.0727 | 9.8136 |