

## MGS Details of Prices, Weights and Duration

13-Sep-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1995	6.720	18-Sep-02	1000	100.050	103.3187	0.00%	0.0136	0.0134
2 1997	8.157	18-Nov-02	2000	100.950	103.5656	0.00%	0.1793	0.1769
1 1983	8.500	01-Mar-03	1100	102.620	107.1556	0.00%	0.4669	0.4604
1 1990	6.750	15-Mar-03	700	101.960	105.2983	0.00%	0.4894	0.4826
1 2000	4.427	31-Mar-03	8500	100.870	102.8779	0.00%	0.5357	0.5283
2 1982	8.275	30-Jun-03	1500	104.240	105.9265	0.00%	0.7768	0.7659
2 1983	8.500	01-Jul-03	1200	104.430	106.1392	0.00%	0.7791	0.7681
2 1998	9.030	15-Jul-03	2500	105.070	106.5423	0.00%	0.8160	0.8045
3 1982	8.600	30-Sep-03	1100	105.820	109.7205	1.22%	0.9880	0.9739
2 1996	6.586	30-Sep-03	2000	103.760	106.7471	2.16%	1.0005	0.9861
1 1989	6.750	15-Mar-04	5500	105.550	108.8883	6.06%	1.4134	1.3928
2 1999	5.337	15-Jun-04	8500	104.000	105.3124	9.05%	1.6794	1.6548
2 1984	8.500	15-Jun-04	1200	109.360	111.4502	1.35%	1.6417	1.6176
2 1991	8.350	30-Jul-04	700	109.710	110.7311	0.78%	1.7670	1.7409
1 1984	8.500	15-Sep-04	1300	110.620	114.8238	1.51%	1.8231	1.7961
3 1983	8.600	31-Oct-04	1000	111.440	114.6183	1.16%	1.9463	1.9175
1 1984	5.000	15-Apr-05	8500	104.800	106.8628	9.19%	2.4159	2.3796
3 1998	7.424	30-Sep-05	2450	112.500	115.8672	2.87%	2.7189	2.6775
2 1980	8.500	02-Oct-05	1500	115.630	119.4387	1.81%	2.6882	2.6473
3 1984	8.600	15-Dec-05	1800	116.680	118.7948	2.16%	2.8867	2.8417
3 1985	8.500	15-Dec-05	1550	116.580	118.6702	1.86%	2.8903	2.8462
1 1989	6.850	15-Mar-06	500	112.310	115.6978	0.59%	3.1035	3.0559
1 1985	8.600	15-Apr-06	1300	118.460	122.0081	1.60%	3.1102	3.0624
1 1985	6.697	16-Aug-06	7000	113.050	113.5596	8.04%	3.5288	3.4744
2 1985	8.600	01-Sep-06	1200	120.220	124.8090	1.51%	3.4894	3.4355
3 1996	6.810	29-Nov-06	2000	114.330	116.3101	2.35%	3.7042	3.6468
3 1985	8.500	01-Dec-06	850	120.960	123.3753	1.06%	3.6217	3.5656
1 1986	8.600	15-Mar-07	1300	122.670	126.9233	1.67%	3.7741	3.7153
1 1989	6.900	15-Mar-07	3500	115.580	118.9925	4.21%	3.8795	3.8192
2 1986	8.600	15-Jul-07	1200	124.300	125.7022	1.53%	4.1059	4.0424
1 1997	7.284	15-Oct-07	1000	119.020	122.0251	1.23%	4.3064	4.2386
3 1986	8.600	01-Dec-07	850	125.600	128.0437	1.10%	4.3410	4.2721
1 1987	7.600	15-Mar-08	650	121.590	125.3487	0.82%	4.5571	4.4836
2 1988	6.450	01-Jul-08	1000	116.280	117.5770	1.19%	4.9499	4.8687
3 1988	6.450	30-Nov-08	2600	116.890	118.7404	3.12%	5.2235	5.1359
6 1998	7.005	15-Dec-08	2000	120.050	121.7725	2.46%	5.2077	5.1202
1 1989	7.000	15-Mar-09	500	120.500	123.9620	0.63%	5.3043	5.2142
4 1999	6.844	01-Oct-09	6500	120.460	123.5454	8.12%	5.7014	5.6023
1 2001	3.833	28-Sep-11	5000	100.020	101.7803	5.15%	7.5923	7.4496
3 1991	8.500	30-Nov-12	1000	137.650	140.0885	1.42%	7.4123	7.2677
4 1998	8.000	30-Oct-13	3000	134.600	137.5727	4.17%	7.9357	7.7764
5 1999	7.300	01-Oct-14	2000	128.900	132.1910	2.67%	8.5019	8.3263
5 1998	8.000	30-Oct-18	3000	133.410	136.3827	4.14%	10.0541	9.8106