

## MGS Details of Prices, Weights & Duration

15-Oct-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w coupons	% All Series	Duration	M duration
2 1997	8.157	18-Nov-02	2000	100.49	103.81	0.00%	0.0924	0.0911
1 1983	8.500	01-Mar-03	1100	102.13	103.16	0.00%	0.3785	0.3733
1 1990	6.750	15-Mar-03	700	101.62	102.18	0.00%	0.4171	0.4114
1 2000	4.427	31-Mar-03	8500	100.73	103.13	0.00%	0.4588	0.4524
2 1992	8.275	30-Jun-03	1500	103.79	106.20	0.00%	0.6899	0.6802
2 1983	8.500	01-Jul-03	1200	103.96	106.41	0.00%	0.6921	0.6824
2 1998	9.030	15-Jul-03	2500	104.56	106.82	0.00%	0.7290	0.7188
3 1982	8.600	30-Sep-03	1100	105.39	110.04	0.00%	0.9387	0.9255
2 1996	6.586	30-Sep-03	2000	103.50	107.06	0.00%	0.9431	0.9298
1 1989	6.750	15-Mar-04	5500	105.28	105.84	5.87%	1.3701	1.3504
2 1999	5.337	15-Jun-04	8500	103.87	105.65	9.05%	1.5920	1.5689
2 1984	8.500	15-Jun-04	1200	108.98	111.81	1.35%	1.5543	1.5318
2 1991	8.350	30-Jul-04	700	109.35	111.10	0.78%	1.6801	1.6557
1 1984	8.500	15-Sep-04	1300	110.25	110.95	1.45%	1.8047	1.7784
3 1983	8.600	31-Oct-04	1000	111.08	115.01	1.16%	1.8595	1.8323
1 1994	5.000	15-Apr-05	8500	104.78	107.28	9.19%	2.3842	2.3489
3 1998	7.424	30-Sep-05	2450	112.32	116.34	2.87%	2.7198	2.6791
2 1990	8.500	02-Oct-05	1500	115.37	119.93	1.81%	2.6979	2.6575
3 1984	8.600	15-Dec-05	1800	116.42	119.29	2.16%	2.7996	2.7567
3 1985	8.500	15-Dec-05	1550	116.32	119.15	1.86%	2.8032	2.7611
1 1989	6.850	15-Mar-06	500	112.18	112.75	0.57%	3.1100	3.0630
1 1985	8.600	15-Apr-06	1300	118.20	122.50	1.60%	3.1332	3.0857
3 1999	6.697	16-Aug-06	7000	112.92	114.01	8.04%	3.4422	3.3897
2 1985	8.600	01-Sep-06	1200	119.95	121.00	1.46%	3.4014	3.3495
3 1996	6.812	29-Nov-06	2000	114.20	116.77	2.35%	3.6175	3.5621
3 1986	8.500	01-Dec-06	850	120.71	123.87	1.06%	3.5348	3.4806
1 1986	8.600	15-Mar-07	1300	122.43	123.14	1.61%	3.8184	3.7597
1 1989	6.900	15-Mar-07	3500	115.47	116.04	4.09%	3.9074	3.8473
2 1986	8.600	15-Jul-07	1200	123.94	126.09	1.52%	4.0191	3.9571
1 1997	7.284	15-Oct-07	4000	119.02	122.66	4.94%	4.3494	4.2821
3 1986	8.600	01-Dec-07	850	125.53	128.73	1.10%	4.2550	4.1887
1 1987	7.600	15-Mar-08	650	121.64	122.27	0.80%	4.6125	4.5396
2 1988	6.450	01-Jul-08	1000	116.47	118.33	1.19%	4.8648	4.7867
3 1988	6.450	30-Nov-08	2600	117.17	119.58	3.13%	5.1386	5.0545
6 1998	7.005	15-Dec-08	2000	120.31	122.65	2.47%	5.1229	5.0390
1 1989	7.000	15-Mar-09	500	120.85	121.43	0.61%	5.3730	5.2842
4 1999	6.844	01-Oct-09	6500	121.04	124.73	8.17%	5.7791	5.6819
1 2001	3.833	28-Sep-11	5000	101.12	101.30	5.10%	7.6580	7.5194
3 1991	8.500	30-Nov-12	1000	139.01	142.19	1.43%	7.3434	7.2058
4 1998	8.000	30-Oct-13	3000	136.08	139.75	4.22%	7.8708	7.7188
5 1999	7.300	01-Oct-14	2000	130.47	134.40	2.71%	8.6783	8.5057
5 1998	8.000	30-Oct-18	3000	135.75	139.42	4.21%	10.0253	9.7911