

## MGS Details of Prices, Weights and Duration

15-Nov-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
2	1997	8.157	18-Nov-02	2000	100.040	104.0520	0.00%	0.0082	0.0080
1	1983	8.500	01-Mar-03	1100	101.650	103.4110	0.00%	0.2928	0.2888
1	1990	6.750	15-Mar-03	700	101.290	102.4274	0.00%	0.3315	0.3269
1	2000	4.427	31-Mar-03	8500	100.600	101.1595	0.00%	0.3736	0.3685
2	1982	8.275	30-Jun-03	1500	103.350	106.4531	0.00%	0.6056	0.5972
2	1983	8.500	01-Jul-03	1200	103.500	106.6644	0.00%	0.6079	0.5994
2	1998	9.030	15-Jul-03	2500	104.060	107.0782	0.00%	0.6448	0.6358
3	1982	8.600	30-Sep-03	1100	104.900	105.9868	0.00%	0.8536	0.8415
2	1996	6.586	30-Sep-03	2000	103.200	104.0323	0.00%	0.8580	0.8459
1	1989	6.750	15-Mar-04	5500	105.000	106.1374	5.93%	1.2845	1.2662
2	1999	5.337	15-Jun-04	8500	103.720	105.9510	9.14%	1.5073	1.4857
2	1984	8.500	15-Jun-04	1200	108.580	112.1333	1.37%	1.4696	1.4485
2	1991	8.350	30-Jul-04	700	108.970	111.4205	0.79%	1.5958	1.5729
1	1984	8.500	15-Sep-04	1300	109.860	111.2923	1.47%	1.7191	1.6943
3	1983	8.600	31-Oct-04	1000	110.700	115.3564	1.17%	1.8451	1.8183
1	1984	5.000	15-Apr-05	8500	104.690	105.1158	9.07%	2.2991	2.2654
3	1998	7.424	30-Sep-05	2450	112.060	112.9982	2.81%	2.6347	2.5957
2	1980	8.500	02-Oct-05	1500	115.030	116.0575	1.77%	2.6129	2.5741
3	1984	8.600	15-Dec-05	1800	115.990	119.5851	2.19%	2.7149	2.6732
3	1985	8.500	15-Dec-05	1550	116.080	119.6333	1.88%	2.7189	2.6787
1	1989	6.850	15-Mar-06	500	111.980	113.1343	0.57%	3.0245	2.9792
1	1985	8.600	15-Apr-06	1300	117.880	118.6124	1.57%	3.0482	3.0025
1	1985	6.697	16-Aug-06	7000	112.750	114.4061	8.13%	3.3582	3.3074
2	1985	8.600	01-Sep-06	1200	119.630	121.4118	1.48%	3.3160	3.2658
3	1996	6.810	29-Nov-06	2000	114.030	117.1759	2.38%	3.5337	3.4800
3	1985	8.500	01-Dec-06	850	120.420	124.2984	1.07%	3.4504	3.3979
1	1986	8.600	15-Mar-07	1300	122.280	123.7292	1.63%	3.7335	3.6772
1	1989	6.900	15-Mar-07	3500	115.280	116.4427	4.14%	3.8220	3.7636
2	1986	8.600	15-Jul-07	1200	123.640	126.5145	1.54%	3.9352	3.8749
1	1997	7.284	15-Oct-07	4000	118.810	119.4303	4.85%	4.2645	4.1989
3	1986	8.600	01-Dec-07	850	125.310	129.2340	1.12%	4.1710	4.1066
1	1987	7.600	15-Mar-08	650	121.510	122.7907	0.81%	4.5276	4.4568
2	1988	6.450	01-Jul-08	1000	116.450	118.8512	1.21%	4.7815	4.7055
3	1988	6.450	30-Nov-08	2600	117.170	120.1307	3.17%	5.0550	4.9732
6	1998	7.005	15-Dec-08	2000	120.280	123.2083	2.50%	5.0394	4.9577
1	1989	7.000	15-Mar-09	500	120.820	121.9996	0.62%	5.2885	5.2020
4	1999	6.844	01-Oct-09	6500	121.030	121.8761	8.04%	5.6952	5.6003
1	2001	3.833	28-Sep-11	5000	101.160	101.6682	5.16%	7.5727	7.4360
3	1991	8.500	30-Nov-12	1000	138.590	142.4916	1.45%	7.2569	7.1204
4	1998	8.000	30-Oct-13	3000	135.860	136.2132	4.15%	8.0163	7.8615
5	1999	7.300	01-Oct-14	2000	130.480	131.3825	2.67%	8.5957	8.4254
5	1998	8.000	30-Oct-18	3000	135.660	136.0132	4.14%	10.2355	9.9965