

**MGS Details of Prices, Weights and Duration**

**29-Nov-02**

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1983	8.500	01-Mar-03	1100	101.420	103.5098	0.00%	0.2541	0.2506
1 1990	6.750	15-Mar-03	700	101.130	102.5285	0.00%	0.2928	0.2887
1 2000	4.427	31-Mar-03	8500	100.520	101.2497	0.00%	0.3352	0.3305
2 1982	8.275	30-Jun-03	1500	103.120	106.5379	0.00%	0.5676	0.5596
2 1983	8.500	01-Jul-03	1200	103.270	106.7578	0.00%	0.5698	0.5618
2 1998	9.030	15-Jul-03	2500	103.800	107.1617	0.00%	0.6067	0.5981
3 1982	8.600	30-Sep-03	1100	104.670	106.0876	0.00%	0.8151	0.8035
2 1996	6.586	30-Sep-03	2000	103.020	104.1056	0.00%	0.8195	0.8078
1 1989	6.750	15-Mar-04	5500	104.830	106.2285	5.77%	1.2458	1.2279
2 1999	5.337	15-Jun-04	8500	103.610	106.0452	8.90%	1.4690	1.4479
2 1984	8.500	15-Jun-04	1200	108.350	112.2284	1.33%	1.4313	1.4107
2 1991	8.350	30-Jul-04	700	108.750	111.5182	0.77%	1.5578	1.5353
1 1984	8.500	15-Sep-04	1300	109.620	111.3810	1.43%	1.6804	1.6560
3 1983	8.600	31-Oct-04	1000	110.460	111.1490	1.10%	1.8064	1.7801
1 1984	5.000	15-Apr-05	8500	104.590	105.2081	8.83%	2.2606	2.2274
3 1998	7.424	30-Sep-05	2450	111.880	113.1037	2.74%	2.5963	2.5577
2 1980	8.500	02-Oct-05	1500	114.810	116.1644	1.72%	2.5744	2.5361
3 1984	8.600	15-Dec-05	1800	115.860	119.7840	2.13%	2.6767	2.6359
3 1985	8.500	15-Dec-05	1550	115.780	119.6584	1.83%	2.6804	2.6404
1 1989	6.850	15-Mar-06	500	111.810	113.2292	0.56%	2.9858	2.9409
1 1985	8.600	15-Apr-06	1300	117.650	118.7132	1.52%	3.0097	2.9644
1 1985	6.697	16-Aug-06	7000	112.590	114.5008	7.92%	3.3200	3.2697
2 1985	8.600	01-Sep-06	1200	119.400	121.5144	1.44%	3.2772	3.2274
3 1996	6.810	29-Nov-06	2000	113.850	117.2550	2.32%	3.6000	3.5451
3 1985	8.500	01-Dec-06	850	120.180	124.3836	1.04%	3.4120	3.3598
1 1986	8.600	15-Mar-07	1300	121.860	123.6418	1.59%	3.6942	3.6375
1 1989	6.900	15-Mar-07	3500	115.080	116.5096	4.03%	3.7831	3.7250
2 1986	8.600	15-Jul-07	1200	123.360	126.5616	1.50%	3.8968	3.8367
1 1997	7.284	15-Oct-07	4000	118.550	119.4505	4.72%	4.2257	4.1602
1 1997	3.150	27-Nov-07	3000	99.980	101.5726	3.01%	4.6596	4.5872
3 1986	8.600	01-Dec-07	850	125.020	129.2730	1.09%	4.1322	4.0680
1 1987	7.600	15-Mar-08	650	121.180	122.7546	0.79%	4.4882	4.4172
2 1988	6.450	01-Jul-08	1000	116.090	118.7366	1.17%	4.7423	4.6659
3 1988	6.450	30-Nov-08	2600	116.680	119.8874	3.08%	5.0147	4.9319
6 1998	7.005	15-Dec-08	2000	119.750	122.9463	2.43%	4.9989	4.9162
1 1989	7.000	15-Mar-09	500	120.190	121.6403	0.60%	5.2472	5.1593
4 1999	6.844	01-Oct-09	6500	120.180	121.2893	7.79%	5.6524	5.5552
1 2001	3.833	28-Sep-11	5000	99.420	100.0765	4.94%	7.5201	7.3759
3 1991	8.500	30-Nov-12	1000	136.260	140.4868	1.39%	7.1928	7.0499
4 1998	8.000	30-Oct-13	3000	133.460	134.1226	3.97%	7.9497	7.7879
5 1999	7.300	01-Oct-14	2000	128.050	129.2332	2.55%	8.5235	8.3459
5 1998	8.000	30-Oct-18	3000	134.430	135.0926	4.00%	10.1708	9.9292