

MGS Details of Prices, Weights and Duration

30-Aug-04

| Raised | Coupon | Maturity | Nominal | Clean Price | Dirty w Coupons | % All Series | Duration | M Duration |
|--------|--------|-----------|---------|-------------|-----------------|--------------|----------|------------|
| 1 1984 | 8.500 | 15-Sep-04 | 1300 | 100.260 | 104.1404 | 0.00% | 0.0435 | 0.0430 |
| 3 1983 | 8.600 | 31-Oct-04 | 1000 | 101.010 | 103.8611 | 0.00% | 0.1685 | 0.1664 |
| 1 1984 | 5.000 | 15-Apr-05 | 8500 | 101.400 | 103.2716 | 0.00% | 0.6136 | 0.6054 |
| 3 1998 | 7.424 | 30-Sep-05 | 2450 | 104.910 | 107.9932 | 1.85% | 1.0335 | 1.0193 |
| 2 1980 | 8.500 | 02-Oct-05 | 1500 | 106.070 | 109.5536 | 1.15% | 1.0324 | 1.0181 |
| 3 1984 | 8.600 | 15-Dec-05 | 1800 | 106.960 | 108.7458 | 1.37% | 1.2339 | 1.2153 |
| 3 1985 | 8.500 | 15-Dec-05 | 1550 | 107.050 | 108.8150 | 1.18% | 1.2345 | 1.2169 |
| 1 1989 | 6.850 | 15-Mar-06 | 500 | 105.750 | 108.8772 | 0.38% | 1.4502 | 1.4287 |
| 1 1985 | 8.600 | 15-Apr-06 | 1300 | 108.730 | 111.9491 | 1.02% | 1.5120 | 1.4893 |
| 1 1985 | 6.697 | 16-Aug-06 | 7000 | 106.580 | 106.8348 | 5.24% | 1.8703 | 1.8407 |
| 2 1985 | 8.600 | 01-Sep-06 | 1200 | 110.350 | 114.6033 | 0.96% | 1.8208 | 1.7919 |
| 3 1996 | 6.810 | 29-Nov-06 | 7500 | 107.490 | 109.2110 | 5.74% | 2.0952 | 2.0609 |
| 3 1985 | 8.500 | 01-Dec-06 | 850 | 111.140 | 113.2302 | 0.67% | 2.0710 | 2.0371 |
| 1 1986 | 8.600 | 15-Mar-07 | 1300 | 112.470 | 116.3961 | 1.06% | 2.2730 | 2.2346 |
| 1 1989 | 6.900 | 15-Mar-07 | 3500 | 108.360 | 111.5100 | 2.73% | 2.3169 | 2.2778 |
| 2 1986 | 8.600 | 15-Jul-07 | 1200 | 113.630 | 114.7050 | 0.96% | 2.6039 | 2.5583 |
| 1 1997 | 7.284 | 15-Oct-07 | 4000 | 110.600 | 113.3265 | 3.17% | 2.7997 | 2.7493 |
| 1 1997 | 3.150 | 27-Nov-07 | 3000 | 98.320 | 99.1332 | 2.08% | 3.0814 | 3.0254 |
| 3 1986 | 8.600 | 01-Dec-07 | 9600 | 114.860 | 116.9748 | 7.86% | 2.8831 | 2.8306 |
| 1 1987 | 7.600 | 15-Mar-08 | 3650 | 112.460 | 115.9296 | 2.96% | 3.1021 | 3.0441 |
| 2 1988 | 6.450 | 01-Jul-08 | 1000 | 108.960 | 110.0116 | 0.77% | 3.4470 | 3.3809 |
| 4 2003 | 3.917 | 30-Sep-08 | 4150 | 99.710 | 101.3367 | 2.94% | 3.7534 | 3.6799 |
| 3 1988 | 6.450 | 30-Nov-08 | 2600 | 109.310 | 110.9137 | 2.02% | 3.7565 | 3.6821 |
| 6 1998 | 7.005 | 15-Dec-08 | 2000 | 111.500 | 112.9546 | 1.58% | 3.7656 | 3.6907 |
| 6 1998 | 4.305 | 27-Feb-09 | 12000 | 100.770 | 102.9580 | 8.65% | 4.1323 | 4.0490 |
| 1 1989 | 7.000 | 15-Mar-09 | 500 | 111.780 | 114.9757 | 0.40% | 3.8954 | 3.8166 |
| 4 1999 | 6.844 | 01-Oct-09 | 9500 | 111.570 | 114.3936 | 7.61% | 4.3173 | 4.2267 |
| 1 2001 | 3.833 | 28-Sep-11 | 5000 | 94.950 | 96.5644 | 3.38% | 6.1368 | 5.9965 |
| 3 1991 | 8.500 | 30-Nov-12 | 1000 | 124.610 | 126.7234 | 0.89% | 6.2438 | 6.0961 |
| 2 2002 | 4.053 | 04-Dec-12 | 3000 | 94.650 | 95.6134 | 2.01% | 6.9943 | 6.8288 |
| 3 2003 | 3.702 | 25-Feb-13 | 17100 | 91.910 | 93.8119 | 11.23% | 7.2961 | 7.1224 |
| 4 1998 | 8.000 | 30-Oct-13 | 3000 | 122.030 | 124.6967 | 2.62% | 6.7868 | 6.6220 |
| 2 2004 | 5.094 | 30-Apr-14 | 5000 | 100.240 | 100.2400 | 3.51% | 7.6293 | 7.4410 |
| 5 1999 | 7.300 | 01-Oct-14 | 2000 | 116.930 | 119.9417 | 1.68% | 7.3578 | 7.1738 |
| 1 2003 | 4.410 | 29-Jan-18 | 2000 | 89.400 | 89.7835 | 1.26% | 10.0098 | 9.7400 |
| 2 2003 | 4.240 | 07-Feb-18 | 8100 | 87.770 | 88.0350 | 4.99% | 10.1052 | 9.8327 |
| 5 1998 | 8.000 | 30-Oct-18 | 3000 | 122.890 | 125.5567 | 2.64% | 9.0920 | 8.8430 |
| 5 1998 | 5.734 | 30-Jul-19 | 2000 | 100.090 | 100.5730 | 1.41% | 10.1750 | 9.8919 |