

MGS Details of Prices, Weights and Duration

30-Apr-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1995	6.720	18-Sep-02	1000	101.480	102.2652	0.00%	0.3832	0.3779
2 1997	8.157	18-Nov-02	2000	102.890	106.5629	0.00%	0.5306	0.5232
1 1983	8.500	01-Mar-03	1100	104.620	106.0059	0.00%	0.8171	0.8056
1 1990	6.750	15-Mar-03	700	103.320	104.1638	0.00%	0.8590	0.8468
1 2000	4.427	31-Mar-03	8500	101.390	101.7529	0.00%	0.9073	0.8944
2 1982	8.275	30-Jun-03	1500	106.090	108.8331	1.65%	1.1120	1.0960
2 1983	8.500	01-Jul-03	1200	106.370	109.1642	1.32%	1.1134	1.0974
2 1998	9.030	15-Jul-03	2500	107.190	109.8092	2.77%	1.1489	1.1323
3 1982	8.600	30-Sep-03	1100	107.760	108.4649	1.21%	1.3596	1.3397
2 1996	6.586	30-Sep-03	2000	104.980	105.5198	2.13%	1.3720	1.3519
1 1989	6.750	15-Mar-04	5500	106.700	107.5438	5.98%	1.7828	1.7561
2 1999	5.337	15-Jun-04	8500	104.570	106.5640	9.15%	2.0035	1.9730
2 1984	8.500	15-Jun-04	1200	111.030	114.2058	1.39%	1.9438	1.9142
2 1991	8.350	30-Jul-04	700	111.250	113.3260	0.80%	2.0714	2.0395
1 1984	8.500	15-Sep-04	1300	112.100	113.1625	1.49%	2.1923	2.1581
3 1983	8.600	31-Oct-04	1000	112.870	117.1700	1.18%	2.3154	2.2790
1 1984	5.000	15-Apr-05	5500	104.670	107.3749	5.97%	2.7867	2.7411
3 1998	7.424	30-Sep-05	2450	112.660	113.2685	2.80%	3.0883	3.0357
2 1980	8.500	02-Oct-05	1500	116.120	116.7703	1.77%	3.0574	3.0053
3 1984	8.600	15-Dec-05	1800	116.950	120.1632	2.19%	3.1448	3.0896
3 1985	8.500	15-Dec-05	1550	116.790	119.9658	1.88%	3.1493	3.0948
1 1989	6.850	15-Mar-06	500	111.660	112.5163	0.57%	3.4690	3.4077
1 1985	8.600	15-Apr-06	1300	118.210	122.8625	1.61%	3.4769	3.4151
1 1985	6.697	16-Aug-06	7000	111.800	113.1505	8.01%	3.7932	3.7243
2 1985	8.600	01-Sep-06	1200	119.410	120.8122	1.47%	3.7304	3.6624
3 1996	6.810	29-Nov-06	2000	112.690	115.5494	2.34%	3.9506	3.8776
3 1985	8.500	01-Dec-06	850	119.760	123.2627	1.06%	3.8516	3.7804
1 1986	8.600	15-Mar-07	1300	121.000	122.0750	1.60%	4.1316	4.0539
1 1989	6.900	15-Mar-07	3500	113.510	114.3725	4.05%	4.2384	4.1587
2 1986	8.600	15-Jul-07	1200	121.870	124.3645	1.51%	4.3191	4.2362
1 1997	7.284	15-Oct-07	1000	116.070	120.0105	1.21%	4.6614	4.5704
3 1986	8.600	01-Dec-07	850	122.750	126.2940	1.08%	4.5385	4.4492
1 1987	7.600	15-Mar-08	650	118.180	119.1300	0.78%	4.9044	4.8062
2 1988	6.450	01-Jul-08	1000	112.360	114.4803	1.16%	5.1578	5.0528
3 1988	6.450	30-Nov-08	2600	112.510	115.1857	3.03%	5.4157	5.3030
6 1998	7.005	15-Dec-08	2000	115.700	118.3173	2.39%	5.3922	5.2798
1 1989	7.000	15-Mar-09	500	115.820	116.6950	0.59%	5.6391	5.5200
4 1999	6.844	01-Oct-09	6500	115.160	115.7023	7.60%	6.0305	5.9000
1 2001	3.833	28-Sep-11	5000	93.000	93.3437	4.72%	7.8958	7.7120
3 1991	8.500	30-Nov-12	1000	129.110	132.6361	1.34%	7.4291	7.2502
4 1998	8.000	30-Oct-13	3000	125.430	129.4517	3.93%	8.1681	7.9667
5 1999	7.300	01-Oct-14	2000	119.260	119.8384	2.42%	8.7061	8.4864
5 1998	8.000	30-Oct-18	3000	123.090	127.1117	3.85%	10.1533	9.8668