

MGS Details of Prices, Weights and Duration

31-May-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
2	1995	6.720	18-Sep-02	1000	101.160	102.5113	0.00%	0.2989	0.2948
2	1997	8.157	18-Nov-02	2000	102.450	106.8207	0.00%	0.4647	0.4582
1	1983	8.500	01-Mar-03	1100	104.170	106.2719	0.00%	0.7329	0.7226
1	1990	6.750	15-Mar-03	700	103.020	104.4324	0.00%	0.7747	0.7638
1	2000	4.427	31-Mar-03	8500	101.280	102.0178	0.00%	0.8226	0.8110
2	1982	8.275	30-Jun-03	1500	105.660	109.1117	1.65%	1.0264	1.0116
2	1983	8.500	01-Jul-03	1200	105.910	109.4321	1.32%	1.0278	1.0130
2	1998	9.030	15-Jul-03	2500	106.690	110.0825	2.77%	1.0633	1.0479
3	1982	8.600	30-Sep-03	1100	107.310	108.7433	1.20%	1.2749	1.2563
2	1996	6.586	30-Sep-03	2000	104.690	105.7877	2.13%	1.2873	1.2685
1	1989	6.750	15-Mar-04	5500	106.430	107.8424	5.97%	1.6986	1.6733
2	1999	5.337	15-Jun-04	8500	104.450	106.8986	9.14%	1.9184	1.8894
2	1984	8.500	15-Jun-04	1200	110.660	114.5597	1.38%	1.8587	1.8306
2	1991	8.350	30-Jul-04	700	110.920	113.7110	0.80%	1.9859	1.9556
1	1984	8.500	15-Sep-04	1300	111.800	113.5785	1.49%	2.1082	2.0758
3	1983	8.600	31-Oct-04	1000	112.590	113.3145	1.14%	2.2313	2.1968
1	1984	5.000	15-Apr-05	5500	104.810	105.4384	5.84%	2.7023	2.6593
3	1998	7.424	30-Sep-05	2450	112.820	114.0573	2.81%	3.0044	2.9553
2	1980	8.500	02-Oct-05	1500	116.210	117.5802	1.77%	2.9736	2.9249
3	1984	8.600	15-Dec-05	1800	117.140	121.0856	2.19%	3.0611	3.0096
3	1985	8.500	15-Dec-05	1550	117.000	120.8997	1.89%	3.0657	3.0149
1	1989	6.850	15-Mar-06	500	112.100	113.5333	0.57%	3.3863	3.3294
1	1985	8.600	15-Apr-06	1300	118.590	119.6709	1.57%	3.3941	3.3368
1	1985	6.697	16-Aug-06	7000	112.410	114.3340	8.05%	3.7099	3.6461
2	1985	8.600	01-Sep-06	1200	119.940	122.0666	1.47%	3.6488	3.5859
3	1996	6.810	29-Nov-06	2000	113.400	116.8425	2.35%	3.9847	3.9151
3	1985	8.500	01-Dec-06	850	120.390	124.6166	1.07%	3.7702	3.7043
1	1986	8.600	15-Mar-07	1300	121.730	123.5295	1.62%	4.0513	3.9793
1	1989	6.900	15-Mar-07	3500	114.320	115.7638	4.08%	4.1576	4.0838
2	1986	8.600	15-Jul-07	1200	122.730	125.9609	1.52%	4.2388	4.1620
1	1997	7.284	15-Oct-07	1000	117.050	117.9655	1.19%	4.5816	4.4973
3	1986	8.600	01-Dec-07	850	123.730	128.0064	1.09%	4.4601	4.3773
1	1987	7.600	15-Mar-08	650	119.280	120.8702	0.79%	4.8267	4.7355
2	1988	6.450	01-Jul-08	1000	113.550	116.2227	1.17%	5.0796	4.9819
3	1988	6.450	30-Nov-08	2600	113.750	116.9750	3.06%	5.4908	5.3825
6	1998	7.005	15-Dec-08	2000	116.930	120.1438	2.42%	5.3162	5.2111
1	1989	7.000	15-Mar-09	500	117.080	118.5447	0.60%	5.5640	5.4524
4	1999	6.844	01-Oct-09	6500	116.490	117.6120	7.69%	5.9563	5.8336
1	2001	3.833	28-Sep-11	5000	94.200	94.8666	4.77%	7.8230	7.6470
3	1991	8.500	30-Nov-12	1000	130.470	134.7200	1.36%	7.6050	7.4276
4	1998	8.000	30-Oct-13	3000	126.860	127.5376	3.85%	8.1064	7.9126
5	1999	7.300	01-Oct-14	2000	120.730	121.9267	2.45%	8.6484	8.4365
5	1998	8.000	30-Oct-18	3000	123.970	124.6476	3.76%	10.0942	9.8132