

MGS Details of Prices, Weights and Duration

28-Jun-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1995	6.720	18-Sep-02	1000	100.860	102.7226	0.00%	0.2228	0.2198
2 1997	8.157	18-Nov-02	2000	102.050	102.9588	0.00%	0.3886	0.3832
1 1983	8.500	01-Mar-03	1100	103.750	106.4986	0.00%	0.6568	0.6475
1 1990	6.750	15-Mar-03	700	102.720	104.6460	0.00%	0.6986	0.6888
1 2000	4.427	31-Mar-03	8500	101.150	102.2265	0.00%	0.7461	0.7355
2 1982	8.275	30-Jun-03	1500	105.280	109.3718	1.57%	0.9491	0.9355
2 1983	8.500	01-Jul-03	1200	105.520	109.6996	1.26%	0.9505	0.9369
2 1998	9.030	15-Jul-03	2500	106.270	110.3609	2.65%	0.9860	0.9719
3 1982	8.600	30-Sep-03	1100	106.940	109.0313	1.15%	1.1984	1.1811
2 1996	6.586	30-Sep-03	2000	104.470	106.0715	2.04%	1.2108	1.1933
1 1989	6.750	15-Mar-04	5500	106.250	108.1760	5.71%	1.6226	1.5988
2 1999	5.337	15-Jun-04	8500	104.410	107.2707	8.75%	1.8897	1.8617
2 1984	8.500	15-Jun-04	1200	110.400	114.9562	1.32%	1.8520	1.8246
2 1991	8.350	30-Jul-04	700	110.710	114.1469	0.77%	1.9087	1.8803
1 1984	8.500	15-Sep-04	1300	111.630	114.0553	1.42%	2.0323	2.0020
3 1983	8.600	31-Oct-04	1000	112.470	113.8488	1.09%	2.1555	2.1233
1 1984	5.000	15-Apr-05	8500	105.130	106.1409	8.66%	2.6262	2.5865
3 1998	7.424	30-Sep-05	2450	113.260	115.0653	2.71%	2.9292	2.8844
2 1980	8.500	02-Oct-05	1500	116.590	118.6105	1.71%	2.8985	2.8541
3 1984	8.600	15-Dec-05	1800	117.620	122.2298	2.11%	3.0969	3.0483
3 1985	8.500	15-Dec-05	1550	117.490	122.0462	1.82%	3.1005	3.0527
1 1989	6.850	15-Mar-06	500	112.840	114.7945	0.55%	3.3124	3.2609
1 1985	8.600	15-Apr-06	1300	119.290	121.0288	1.51%	3.3201	3.2684
1 1985	6.697	16-Aug-06	7000	113.440	115.8820	7.78%	3.6361	3.5788
2 1985	8.600	01-Sep-06	1200	120.920	123.7010	1.42%	3.5768	3.5204
3 1996	6.810	29-Nov-06	2000	114.640	115.1952	2.21%	3.9125	3.8504
3 1985	8.500	01-Dec-06	850	121.570	122.1970	1.00%	3.8310	3.7702
1 1986	8.600	15-Mar-07	1300	123.170	125.6238	1.57%	3.9816	3.9178
1 1989	6.900	15-Mar-07	3500	115.800	117.7688	3.96%	4.0873	4.0218
2 1986	8.600	15-Jul-07	1200	124.490	128.3861	1.48%	4.1706	4.1030
1 1997	7.284	15-Oct-07	1000	119.000	120.4727	1.16%	4.5139	4.4397
3 1986	8.600	01-Dec-07	850	125.770	126.4044	1.03%	4.5482	4.4730
1 1987	7.600	15-Mar-08	650	121.540	123.7085	0.77%	4.7626	4.6826
2 1988	6.450	01-Jul-08	1000	116.030	119.2015	1.14%	5.0167	4.9311
3 1988	6.450	30-Nov-08	2600	116.540	117.0334	2.92%	5.4295	5.3349
6 1998	7.005	15-Dec-08	2000	119.770	123.5248	2.37%	5.4135	5.3189
1 1989	7.000	15-Mar-09	500	120.120	122.1173	0.59%	5.5078	5.4104
4 1999	6.844	01-Oct-09	6500	119.920	121.5656	7.58%	5.9046	5.7976
1 2001	3.833	28-Sep-11	5000	98.850	99.8083	4.79%	7.7909	7.6388
3 1991	8.500	30-Nov-12	1000	136.380	137.0303	1.31%	7.6010	7.4460
4 1998	8.000	30-Oct-13	3000	132.940	134.2296	3.86%	8.1170	7.9463
5 1999	7.300	01-Oct-14	2000	126.860	128.6152	2.47%	8.6744	8.4863
5 1998	8.000	30-Oct-18	3000	130.440	131.7296	3.79%	10.1856	9.9270