

MGS Details of Prices, Weights and Duration

30-Aug-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1995	6.720	18-Sep-02	1000	100.200	103.2130	0.00%	0.0516	0.0509
2 1997	8.157	18-Nov-02	2000	101.150	103.4552	0.00%	0.2174	0.2144
1 1983	8.500	01-Mar-03	1100	102.830	107.0338	0.00%	0.4856	0.4788
1 1990	6.750	15-Mar-03	700	102.100	105.1815	0.00%	0.5275	0.5201
1 2000	4.427	31-Mar-03	8500	100.920	102.7585	0.00%	0.5740	0.5660
2 1982	8.275	30-Jun-03	1500	104.420	105.7917	0.00%	0.8149	0.8034
2 1983	8.500	01-Jul-03	1200	104.620	106.0059	0.00%	0.8171	0.8056
2 1998	9.030	15-Jul-03	2500	105.280	106.4088	0.00%	0.8540	0.8419
3 1982	8.600	30-Sep-03	1100	106.030	109.6016	1.22%	1.0263	1.0116
2 1996	6.586	30-Sep-03	2000	103.890	106.6252	2.16%	1.0387	1.0238
1 1989	6.750	15-Mar-04	5500	105.670	108.7515	6.06%	1.4514	1.4302
2 1999	5.337	15-Jun-04	8500	104.060	105.1682	9.06%	1.7176	1.6923
2 1984	8.500	15-Jun-04	1200	109.530	111.2950	1.35%	1.6799	1.6551
2 1991	8.350	30-Jul-04	700	109.870	110.5734	0.78%	1.8050	1.7782
1 1984	8.500	15-Sep-04	1300	110.780	114.6604	1.51%	1.8611	1.8334
3 1983	8.600	31-Oct-04	1000	111.600	114.4511	1.16%	1.9843	1.9547
1 1984	5.000	15-Apr-05	8500	104.830	106.7016	9.19%	2.4541	2.4170
3 1998	7.424	30-Sep-05	2450	112.600	115.6832	2.87%	2.7571	2.7149
2 1980	8.500	02-Oct-05	1500	115.760	119.2436	1.81%	2.7263	2.6846
3 1984	8.600	15-Dec-05	1800	116.780	118.5658	2.16%	2.9248	2.8789
3 1985	8.500	15-Dec-05	1550	116.670	118.4350	1.86%	2.9284	2.8833
1 1989	6.850	15-Mar-06	500	112.300	115.4272	0.58%	3.1413	3.0925
1 1985	8.600	15-Apr-06	1300	118.490	121.7091	1.60%	3.1480	3.0991
1 1985	6.697	16-Aug-06	7000	112.940	116.5469	8.27%	3.5664	3.5104
2 1985	8.600	01-Sep-06	1200	120.160	124.4133	1.51%	3.4057	3.3521
3 1996	6.810	29-Nov-06	2000	114.180	115.9010	2.35%	3.7415	3.6824
3 1985	8.500	01-Dec-06	850	120.860	122.9502	1.06%	3.6591	3.6013
1 1986	8.600	15-Mar-07	1300	122.540	126.4661	1.67%	3.8110	3.7505
1 1989	6.900	15-Mar-07	3500	115.410	118.5600	4.21%	3.9166	3.8544
2 1986	8.600	15-Jul-07	1200	123.970	125.0450	1.52%	4.1422	4.0761
1 1997	7.284	15-Oct-07	1000	118.750	121.4765	1.23%	4.3430	4.2730
3 1986	8.600	01-Dec-07	850	125.320	127.4348	1.10%	4.3774	4.3061
1 1987	7.600	15-Mar-08	650	121.210	124.6796	0.82%	4.5927	4.5165
2 1988	6.450	01-Jul-08	1000	115.790	116.8416	1.18%	4.9854	4.9011
3 1988	6.450	30-Nov-08	2600	116.320	117.9237	3.11%	5.2583	5.1674
6 1998	7.005	15-Dec-08	2000	119.480	120.9346	2.45%	5.2423	5.1515
1 1989	7.000	15-Mar-09	500	119.880	123.0757	0.62%	5.3379	5.2444
4 1999	6.844	01-Oct-09	6500	119.750	122.5736	8.08%	5.7341	5.6312
1 2001	3.833	28-Sep-11	5000	99.170	100.7844	5.11%	7.6225	7.4752
3 1991	8.500	30-Nov-12	1000	136.680	138.7934	1.41%	7.4380	7.2892
4 1998	8.000	30-Oct-13	3000	133.560	136.2267	4.14%	7.9587	7.7949
5 1999	7.300	01-Oct-14	2000	127.800	130.8117	2.65%	8.5218	8.3415
5 1998	8.000	30-Oct-18	3000	132.280	134.9467	4.10%	10.0638	9.8158