

MGS Details of Prices, Weights and Duration

30-Sep-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1997	8.157	18-Nov-02	2000	100.710	103.7024	0.00%	0.1332	0.1314
1 1983	8.500	01-Mar-03	1100	102.360	103.0409	0.00%	0.4199	0.4141
1 1990	6.750	15-Mar-03	700	101.780	105.4386	0.00%	0.4586	0.4522
1 2000	4.427	31-Mar-03	8500	100.800	103.0135	0.00%	0.5000	0.4931
2 1982	8.275	30-Jun-03	1500	104.000	106.0688	0.00%	0.7306	0.7204
2 1983	8.500	01-Jul-03	1200	104.180	106.2819	0.00%	0.7329	0.7226
2 1998	9.030	15-Jul-03	2500	104.800	106.6894	0.00%	0.7698	0.7590
3 1982	8.600	30-Sep-03	1100	105.590	109.8900	0.00%	0.9799	0.9660
2 1996	6.586	30-Sep-03	2000	103.620	106.9130	0.00%	0.9843	0.9703
1 1989	6.750	15-Mar-04	5500	105.410	109.0686	6.03%	1.4115	1.3911
2 1999	5.337	15-Jun-04	8500	103.920	105.4803	9.01%	1.6329	1.6091
2 1984	8.500	15-Jun-04	1200	109.150	111.6350	1.35%	1.5952	1.5720
2 1991	8.350	30-Jul-04	700	109.500	110.9068	0.78%	1.7208	1.6955
1 1984	8.500	15-Sep-04	1300	110.420	115.0271	1.50%	1.8461	1.8190
3 1983	8.600	31-Oct-04	1000	111.240	114.8155	1.15%	1.9002	1.8722
1 1984	5.000	15-Apr-05	8500	104.760	107.0551	9.15%	2.3695	2.3340
3 1998	7.424	30-Sep-05	2450	112.350	116.0620	2.86%	2.7608	2.7189
2 1980	8.500	02-Oct-05	1500	115.430	119.6336	1.80%	2.6418	2.6017
3 1984	8.600	15-Dec-05	1800	116.490	119.0042	2.15%	2.8403	2.7962
3 1985	8.500	15-Dec-05	1550	116.390	118.8750	1.85%	2.8440	2.8007
1 1989	6.850	15-Mar-06	500	112.210	115.9228	0.58%	3.1513	3.1032
1 1985	8.600	15-Apr-06	1300	118.300	122.2475	1.60%	3.0639	3.0171
1 1985	6.697	16-Aug-06	7000	112.980	113.7989	8.01%	3.4828	3.4294
2 1985	8.600	01-Sep-06	1200	120.080	120.7690	1.46%	3.4427	3.3898
3 1996	6.810	29-Nov-06	2000	114.290	116.5847	2.34%	3.6583	3.6021
3 1985	8.500	01-Dec-06	850	120.860	123.6701	1.06%	3.5756	3.5207
1 1986	8.600	15-Mar-07	1300	122.600	127.2613	1.66%	3.8598	3.8003
1 1989	6.900	15-Mar-07	3500	115.580	119.3199	4.20%	3.9487	3.8879
2 1986	8.600	15-Jul-07	1200	124.120	125.9195	1.52%	4.0599	3.9972
1 1997	7.284	15-Oct-07	4000	119.140	122.4835	4.92%	4.2611	4.1951
3 1986	8.600	01-Dec-07	850	125.710	128.5532	1.10%	4.2959	4.2289
1 1987	7.600	15-Mar-08	650	121.800	125.9193	0.82%	4.6540	4.5804
2 1988	6.450	01-Jul-08	1000	116.600	118.1950	1.19%	4.9057	4.8270
3 1988	6.450	30-Nov-08	2600	117.260	119.4100	3.12%	5.1795	5.0947
6 1998	7.005	15-Dec-08	2000	120.410	122.4579	2.46%	5.1638	5.0791
1 1989	7.000	15-Mar-09	500	120.850	124.6441	0.63%	5.4138	5.3239
4 1999	6.844	01-Oct-09	6500	120.790	124.1933	8.11%	5.6580	5.5614
1 2001	3.833	28-Sep-11	5000	100.500	102.4380	5.15%	7.6945	7.5523
3 1991	8.500	30-Nov-12	1000	138.500	141.3333	1.42%	7.3771	7.2367
4 1998	8.000	30-Oct-13	3000	135.380	138.7243	4.18%	7.9011	7.7457
5 1999	7.300	01-Oct-14	2000	129.750	133.3801	2.68%	8.4700	8.2985
5 1998	8.000	30-Oct-18	3000	134.420	137.7643	4.15%	10.0334	9.7942