

MGS Details of Prices, Weights and Duration

13-Dec-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
1	1983	8.500	01-Mar-03	1100	101.200	103.6185	0.00%	0.2155	0.2125
1	1990	6.750	15-Mar-03	700	100.970	102.6295	0.00%	0.2541	0.2506
1	2000	4.427	31-Mar-03	8500	100.460	101.3600	0.00%	0.2967	0.2926
2	1982	8.275	30-Jun-03	1500	102.920	106.6527	0.00%	0.5295	0.5221
2	1983	8.500	01-Jul-03	1200	103.050	106.8611	0.00%	0.5318	0.5242
2	1998	9.030	15-Jul-03	2500	103.570	107.2752	0.00%	0.5687	0.5606
3	1982	8.600	30-Sep-03	1100	104.450	106.1984	0.00%	0.7766	0.7655
2	1996	6.586	30-Sep-03	2000	102.870	104.2089	0.00%	0.7810	0.7698
1	1989	6.750	15-Mar-04	5500	104.690	106.3495	5.60%	1.2071	1.1898
2	1999	5.337	15-Jun-04	8500	103.520	106.1593	8.64%	1.4308	1.4101
2	1984	8.500	15-Jun-04	1200	108.150	112.3536	1.29%	1.3931	1.3730
2	1991	8.350	30-Jul-04	700	108.560	111.6459	0.75%	1.5197	1.4978
1	1984	8.500	15-Sep-04	1300	109.430	111.5198	1.39%	1.6418	1.6180
3	1983	8.600	31-Oct-04	1000	110.260	111.2815	1.07%	1.7677	1.7420
1	1984	5.000	15-Apr-05	8500	104.520	105.3304	8.57%	2.2221	2.1895
3	1998	7.424	30-Sep-05	2450	111.730	113.2393	2.66%	2.5578	2.5198
2	1980	8.500	02-Oct-05	1500	114.620	116.3013	1.67%	2.5359	2.4982
3	1984	8.600	15-Dec-05	1800	115.660	119.9130	2.07%	2.6384	2.5981
3	1985	8.500	15-Dec-05	1550	115.590	119.7936	1.78%	2.6421	2.6027
1	1989	6.850	15-Mar-06	500	111.680	113.3641	0.54%	2.9471	2.9028
1	1985	8.600	15-Apr-06	1300	117.460	118.8540	1.48%	2.9712	2.9265
1	1985	6.697	16-Aug-06	7000	112.480	114.6456	7.68%	3.2820	3.2323
2	1985	8.600	01-Sep-06	1200	119.230	121.6770	1.40%	3.2386	3.1895
3	1996	6.810	29-Nov-06	2000	113.750	117.4184	2.25%	3.5614	3.5072
3	1985	8.500	01-Dec-06	850	120.020	124.5542	1.01%	3.4941	3.4408
1	1986	8.600	15-Mar-07	1300	121.700	123.8144	1.54%	3.6556	3.5996
1	1989	6.900	15-Mar-07	3500	114.980	116.6764	3.91%	3.7445	3.6871
2	1986	8.600	15-Jul-07	1200	123.220	126.7488	1.46%	3.8589	3.7995
1	1997	7.284	15-Oct-07	4000	118.460	119.6406	4.58%	4.1874	4.1226
1	1997	3.150	27-Nov-07	3000	100.020	100.1592	2.88%	4.6210	4.5495
3	1986	8.600	01-Dec-07	850	124.890	129.4776	1.05%	4.2359	4.1703
1	1987	7.600	15-Mar-08	650	121.120	122.9885	0.77%	4.4499	4.3798
2	1988	6.450	01-Jul-08	1000	116.090	118.9820	1.14%	4.7047	4.6293
3	1988	6.450	30-Nov-08	2600	116.700	120.1586	2.99%	5.1153	5.0313
6	1998	7.005	15-Dec-08	2000	119.750	123.2142	2.36%	4.9613	4.8796
1	1989	7.000	15-Mar-09	500	120.190	121.9110	0.58%	5.2091	5.1223
4	1999	6.844	01-Oct-09	6500	120.200	121.5726	7.56%	5.6147	5.5186
1	2001	3.833	28-Sep-11	5000	99.800	100.6047	4.81%	7.4845	7.3428
3	1991	8.500	30-Nov-12	1000	136.180	140.7379	1.35%	7.3791	7.2326
2	2002	4.053	04-Dec-12	3000	100.000	102.1281	2.93%	8.2954	8.1306
4	1998	8.000	30-Oct-13	3000	133.500	134.4720	3.86%	7.9129	7.7523
5	1999	7.300	01-Oct-14	2000	128.240	129.7040	2.48%	8.4889	8.3129
5	1998	8.000	30-Oct-18	3000	135.640	136.6120	3.92%	10.1608	9.9240