

MGS Details of Prices, Weights and Duration

31-Dec-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1983	8.500	01-Mar-03	1100	100.920	103.7612	0.00%	0.1657	0.1634
1 1990	6.750	15-Mar-03	700	100.780	102.7752	0.00%	0.2044	0.2015
1 2000	4.427	31-Mar-03	8500	100.370	101.4889	0.00%	0.2473	0.2437
2 1982	8.275	30-Jun-03	1500	102.640	106.7775	0.00%	0.5000	0.4928
2 1983	8.500	01-Jul-03	1200	102.770	106.9969	0.00%	0.4829	0.4759
2 1998	9.030	15-Jul-03	2500	103.250	107.3969	0.00%	0.5198	0.5123
3 1982	8.600	30-Sep-03	1100	104.140	106.3136	0.00%	0.7272	0.7166
2 1996	6.586	30-Sep-03	2000	102.660	104.3246	0.00%	0.7316	0.7209
1 1989	6.750	15-Mar-04	5500	104.460	106.4552	5.61%	1.1574	1.1406
2 1999	5.337	15-Jun-04	8500	103.370	106.2764	8.66%	1.4181	1.3975
2 1984	8.500	15-Jun-04	1200	107.840	112.4689	1.29%	1.3982	1.3778
2 1991	8.350	30-Jul-04	700	108.260	111.7543	0.75%	1.4708	1.4493
1 1984	8.500	15-Sep-04	1300	109.120	111.6324	1.39%	1.5920	1.5687
3 1983	8.600	31-Oct-04	1000	109.950	111.3992	1.07%	1.7179	1.6928
1 1984	5.000	15-Apr-05	8500	104.380	105.4377	8.59%	2.1726	2.1405
3 1998	7.424	30-Sep-05	2450	111.490	113.3664	2.66%	2.5083	2.4709
2 1980	8.500	02-Oct-05	1500	114.330	116.4316	1.67%	2.4864	2.4493
3 1984	8.600	15-Dec-05	1800	115.380	120.0634	2.07%	2.6869	2.6457
3 1985	8.500	15-Dec-05	1550	115.310	119.9389	1.78%	2.6896	2.6493
1 1989	6.850	15-Mar-06	500	111.480	113.5047	0.54%	2.8973	2.8537
1 1985	8.600	15-Apr-06	1300	117.190	119.0092	1.48%	2.9217	2.8776
1 1985	6.697	16-Aug-06	7000	112.320	114.8132	7.71%	3.2331	3.1841
2 1985	8.600	01-Sep-06	1200	118.980	121.8546	1.40%	3.1889	3.1405
3 1996	6.810	29-Nov-06	2000	113.590	114.1920	2.19%	3.5117	3.4582
3 1985	8.500	01-Dec-06	850	119.790	120.4905	0.98%	3.4446	3.3921
1 1986	8.600	15-Mar-07	1300	121.470	124.0120	1.55%	3.6059	3.5506
1 1989	6.900	15-Mar-07	3500	114.820	116.8595	3.92%	3.6948	3.6382
2 1986	8.600	15-Jul-07	1200	122.990	126.9395	1.46%	3.8100	3.7513
1 1997	7.284	15-Oct-07	4000	118.270	119.8108	4.60%	4.1379	4.0738
1 1997	3.150	27-Nov-07	3000	100.010	100.3059	2.89%	4.5713	4.5004
3 1986	8.600	01-Dec-07	850	124.650	125.3588	1.02%	4.1865	4.1216
1 1987	7.600	15-Mar-08	650	120.980	123.2264	0.77%	4.4003	4.3312
2 1988	6.450	01-Jul-08	1000	116.020	119.2275	1.14%	4.6560	4.5817
3 1988	6.450	30-Nov-08	2600	116.650	117.1993	2.92%	5.0662	4.9833
6 1998	7.005	15-Dec-08	2000	119.690	123.5048	2.37%	5.0572	4.9743
1 1989	7.000	15-Mar-09	500	120.110	122.1791	0.59%	5.1597	5.0740
4 1999	6.844	01-Oct-09	6500	120.060	121.7710	7.59%	5.5652	5.4699
1 2001	3.833	28-Sep-11	5000	99.890	100.8853	4.84%	7.4355	7.2952
3 1991	8.500	30-Nov-12	1000	136.080	136.8039	1.31%	7.3301	7.1848
2 2002	4.053	04-Dec-12	3000	100.040	100.3406	2.89%	8.2464	8.0828
4 1998	8.000	30-Oct-13	3000	133.290	134.6598	3.87%	7.8624	7.7025
5 1999	7.300	01-Oct-14	2000	127.930	129.7550	2.49%	8.4362	8.2605
5 1998	8.000	30-Oct-18	3000	134.990	136.3598	3.92%	10.0985	9.8611