

MGS Details of Prices, Weights and Duration

31-Jan-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1983	8.500	01-Mar-03	1100	100.450	104.0191	0.00%	0.0801	0.0790
1 1990	6.750	15-Mar-03	700	100.460	103.0332	0.00%	0.1188	0.1171
1 2000	4.427	31-Mar-03	8500	100.250	101.7459	0.00%	0.1621	0.1598
2 1982	8.275	30-Jun-03	1500	102.200	102.9086	0.00%	0.4144	0.4085
2 1983	8.500	01-Jul-03	1200	102.310	103.0144	0.00%	0.4171	0.4112
2 1998	9.030	15-Jul-03	2500	102.760	103.1591	0.00%	0.4558	0.4493
3 1982	8.600	30-Sep-03	1100	103.700	106.6060	0.00%	0.6420	0.6328
2 1996	6.586	30-Sep-03	2000	102.390	104.6155	0.00%	0.6464	0.6372
1 1989	6.750	15-Mar-04	5500	104.210	106.7832	5.50%	1.0718	1.0565
2 1999	5.337	15-Jun-04	8500	103.230	103.9191	8.28%	1.3330	1.3138
2 1984	8.500	15-Jun-04	1200	107.450	108.5475	1.22%	1.3131	1.2942
2 1991	8.350	30-Jul-04	700	107.900	112.0984	0.74%	1.4403	1.4196
1 1984	8.500	15-Sep-04	1300	108.740	111.9803	1.36%	1.5064	1.4847
3 1983	8.600	31-Oct-04	1000	109.570	111.7556	1.05%	1.6323	1.6088
1 1984	5.000	15-Apr-05	8500	104.320	105.8035	8.43%	2.0876	2.0571
3 1998	7.424	30-Sep-05	2450	111.270	113.7787	2.61%	2.4233	2.3877
2 1980	8.500	02-Oct-05	1500	114.030	116.8555	1.64%	2.4014	2.3661
3 1984	8.600	15-Dec-05	1800	115.090	116.2004	1.96%	2.6019	2.5626
3 1985	8.500	15-Dec-05	1550	115.030	116.1275	1.69%	2.6047	2.5663
1 1989	6.850	15-Mar-06	500	111.350	113.9613	0.53%	2.8120	2.7703
1 1985	8.600	15-Apr-06	1300	116.930	119.4816	1.46%	2.8369	2.7948
1 1985	6.697	16-Aug-06	7000	112.230	115.2873	7.56%	3.1493	3.1023
2 1985	8.600	01-Sep-06	1200	118.750	122.3610	1.38%	3.1037	3.0573
3 1996	6.810	29-Nov-06	2000	113.510	114.6952	2.15%	3.4265	3.3752
3 1985	8.500	01-Dec-06	850	119.590	121.0145	0.96%	3.3600	3.3096
1 1986	8.600	15-Mar-07	1300	121.290	124.5685	1.52%	3.5209	3.4679
1 1989	6.900	15-Mar-07	3500	114.760	117.3904	3.85%	3.6098	3.5554
2 1986	8.600	15-Jul-07	1200	122.840	123.2201	1.39%	3.8577	3.7993
1 1997	7.284	15-Oct-07	4000	118.240	120.4012	4.51%	4.0536	3.9920
1 1997	3.150	27-Nov-07	3000	100.250	100.8156	2.83%	4.4861	4.4178
3 1986	8.600	01-Dec-07	850	124.540	125.9812	1.00%	4.1023	4.0398
1 1987	7.600	15-Mar-08	650	121.050	123.9472	0.75%	4.3163	4.2500
2 1988	6.450	01-Jul-08	1000	116.270	116.8045	1.09%	4.7016	4.6285
3 1988	6.450	30-Nov-08	2600	117.060	118.1586	2.88%	4.9838	4.9049
6 1998	7.005	15-Dec-08	2000	120.090	120.9945	2.27%	4.9750	4.8962
1 1989	7.000	15-Mar-09	500	120.620	123.2885	0.58%	5.0781	4.9968
4 1999	6.844	01-Oct-09	6500	120.860	123.1539	7.50%	5.4861	5.3964
1 2001	3.833	28-Sep-11	5000	101.960	103.2835	4.84%	7.3666	7.2375
3 1991	8.500	30-Nov-12	1000	138.780	140.2278	1.31%	7.2761	7.1423
2 2002	4.053	04-Dec-12	3000	102.480	103.1258	2.90%	8.1858	8.0352
4 1998	8.000	30-Oct-13	3000	136.280	138.3349	3.89%	7.8167	7.6693
5 1999	7.300	01-Oct-14	2000	131.280	133.7267	2.51%	8.4016	8.2397
5 1999	4.410	29-Jan-18	2000	100.000	100.0244	1.87%	11.1235	10.8835
5 1998	8.000	30-Oct-18	3000	139.510	141.5649	3.98%	10.1154	9.8940