

MGS Details of Prices, Weights and Duration

28-Feb-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
1	1983	8.500	01-Mar-03	1100	100.020	104.2465	0.00%	0.0028	0.0027
1	1990	6.750	15-Mar-03	700	100.160	103.2553	0.00%	0.0414	0.0409
1	2000	4.427	31-Mar-03	8500	100.130	101.9665	0.00%	0.0852	0.0840
2	1982	8.275	30-Jun-03	1500	101.800	103.1487	0.00%	0.3370	0.3323
2	1983	8.500	01-Jul-03	1200	101.890	103.2519	0.00%	0.3398	0.3350
2	1998	9.030	15-Jul-03	2500	102.300	103.3976	0.00%	0.3785	0.3731
3	1982	8.600	30-Sep-03	1100	103.300	106.8676	0.00%	0.5651	0.5571
2	1996	6.586	30-Sep-03	2000	102.130	104.8621	0.00%	0.5695	0.5614
1	1989	6.750	15-Mar-04	5500	103.930	107.0253	5.26%	0.9944	0.9802
2	1999	5.337	15-Jun-04	8500	103.060	104.1597	7.91%	1.2560	1.2380
2	1984	8.500	15-Jun-04	1200	107.050	108.8014	1.17%	1.2361	1.2184
2	1991	8.350	30-Jul-04	700	107.510	108.1789	0.68%	1.3630	1.3434
1	1984	8.500	15-Sep-04	1300	108.360	112.2578	1.30%	1.4291	1.4086
3	1983	8.600	31-Oct-04	1000	109.180	112.0308	1.00%	1.5550	1.5327
1	1984	5.000	15-Apr-05	8500	104.210	106.0781	8.06%	2.0107	1.9815
3	1998	7.424	30-Sep-05	2450	111.010	114.0897	2.50%	2.3464	2.3122
2	1980	8.500	02-Oct-05	1500	113.690	117.1694	1.57%	2.3246	2.2906
3	1984	8.600	15-Dec-05	1800	114.740	116.5120	1.87%	2.5251	2.4871
3	1985	8.500	15-Dec-05	1550	114.680	116.4314	1.61%	2.5278	2.4907
1	1989	6.850	15-Mar-06	500	111.120	114.2612	0.51%	2.7347	2.6943
1	1985	8.600	15-Apr-06	1300	116.580	119.7932	1.39%	2.7600	2.7192
1	1985	6.697	16-Aug-06	7000	112.000	112.2220	7.02%	3.1655	3.1183
2	1985	8.600	01-Sep-06	1200	118.390	122.6662	1.32%	3.0264	2.9813
3	1996	6.810	29-Nov-06	2000	113.240	114.9519	2.06%	3.3491	3.2989
3	1985	8.500	01-Dec-06	850	119.210	121.2883	0.92%	3.2830	3.2338
1	1986	8.600	15-Mar-07	1300	120.890	124.8336	1.45%	3.4435	3.3915
1	1989	6.900	15-Mar-07	3500	114.470	117.6341	3.68%	3.5324	3.4790
2	1986	8.600	15-Jul-07	1200	122.430	123.4753	1.32%	3.7803	3.7229
1	1997	7.284	15-Oct-07	4000	117.920	120.6415	4.31%	3.9765	3.9159
1	1997	3.150	27-Nov-07	3000	100.210	101.0193	2.71%	4.4087	4.3414
3	1986	8.600	01-Dec-07	850	124.130	126.2327	0.96%	4.0252	3.9637
1	1987	7.600	15-Mar-08	650	120.740	124.2251	0.72%	4.2389	4.1737
2	1988	6.450	01-Jul-08	1000	116.040	117.0734	1.05%	4.6242	4.5522
3	1988	6.450	30-Nov-08	2600	116.860	118.4548	2.75%	4.9069	4.8293
6	1998	7.005	15-Dec-08	2000	119.850	121.2933	2.17%	4.8981	4.8205
1	1989	7.000	15-Mar-09	500	120.400	123.6099	0.55%	5.0008	4.9208
4	1999	6.844	01-Oct-09	6500	120.650	123.4703	7.17%	5.4092	5.3207
1	2001	3.833	28-Sep-11	5000	101.760	103.3800	4.62%	7.2878	7.1592
3	1991	8.500	30-Nov-12	1000	138.490	140.5916	1.26%	7.1988	7.0663
2	2002	4.053	04-Dec-12	3000	102.440	103.3976	2.77%	8.1086	7.9593
3	2003	3.702	25-Feb-13	2000	99.330	101.2121	1.81%	8.4334	8.2768
4	1998	8.000	30-Oct-13	3000	136.130	138.8037	3.72%	7.7405	7.5947
5	1999	7.300	01-Oct-14	2000	131.270	134.2782	2.40%	8.3268	8.1669
1	2003	4.410	29-Jan-18	2000	102.350	102.7155	1.84%	11.0983	10.8702
2	2003	4.240	07-Feb-18	3000	100.460	100.7060	2.70%	11.2013	10.9710
5	1998	8.000	30-Oct-18	3000	141.220	143.8937	3.86%	10.0778	9.8635