

MGS Details of Prices, Weights and Duration

31-Mar-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1982	8.275	30-Jun-03	1500	101.340	103.3973	0.00%	0.2514	0.2479
2 1983	8.500	01-Jul-03	1200	101.410	103.4998	0.00%	0.2541	0.2506
2 1998	9.030	15-Jul-03	2500	101.780	103.6509	0.00%	0.2928	0.2887
3 1982	8.600	30-Sep-03	1100	102.830	107.1300	0.00%	0.5000	0.4930
2 1996	6.586	30-Sep-03	2000	101.820	105.1130	0.00%	0.5000	0.4929
1 1989	6.750	15-Mar-04	5500	103.600	103.8935	0.00%	0.9405	0.9270
2 1999	5.337	15-Jun-04	8500	102.870	104.4242	7.60%	1.1709	1.1541
2 1984	8.500	15-Jun-04	1200	106.600	109.0753	1.12%	1.1510	1.1345
2 1991	8.350	30-Jul-04	700	107.080	108.4640	0.65%	1.2773	1.2591
1 1984	8.500	15-Sep-04	1300	107.920	108.2896	1.20%	1.3987	1.3787
3 1983	8.600	31-Oct-04	1000	108.740	112.3273	0.96%	1.4694	1.4483
1 1984	5.000	15-Apr-05	8500	104.070	106.3640	7.74%	1.9255	1.8977
3 1998	7.424	30-Sep-05	2450	110.680	114.3920	2.40%	2.3371	2.3031
2 1980	8.500	02-Oct-05	1500	113.200	117.4033	1.51%	2.2393	2.2063
3 1984	8.600	15-Dec-05	1800	114.310	116.8144	1.80%	2.4399	2.4032
3 1985	8.500	15-Dec-05	1550	114.260	116.7353	1.55%	2.4427	2.4068
1 1989	6.850	15-Mar-06	500	110.830	111.1278	0.48%	2.7329	2.6926
1 1985	8.600	15-Apr-06	1300	116.160	120.1056	1.34%	2.6749	2.6353
1 1985	6.697	16-Aug-06	7000	111.720	112.5155	6.74%	3.0798	3.0340
2 1985	8.600	01-Sep-06	1200	117.970	118.6711	1.22%	3.0520	3.0065
3 1996	6.810	29-Nov-06	2000	112.970	115.2651	1.97%	3.2635	3.2147
3 1985	8.500	01-Dec-06	850	118.820	121.6222	0.88%	3.1979	3.1500
1 1986	8.600	15-Mar-07	1300	120.500	120.8739	1.34%	3.4799	3.4274
1 1989	6.900	15-Mar-07	3500	114.210	114.5100	3.43%	3.5528	3.4993
2 1986	8.600	15-Jul-07	1200	122.060	123.8418	1.27%	3.6948	3.6389
1 1997	7.284	15-Oct-07	4000	117.680	121.0218	4.14%	3.8916	3.8326
1 1997	3.150	27-Nov-07	3000	100.270	101.3490	2.60%	4.3232	4.2575
3 1986	8.600	01-Dec-07	850	123.800	126.6352	0.92%	3.9403	3.8804
1 1987	7.600	15-Mar-08	3650	120.540	120.8704	3.78%	4.2866	4.2213
2 1988	6.450	01-Jul-08	1000	115.960	117.5458	1.01%	4.5392	4.4692
3 1988	6.450	30-Nov-08	2600	116.820	118.9641	2.65%	4.8226	4.7470
6 1998	7.005	15-Dec-08	2000	119.780	121.8199	2.09%	4.8138	4.7383
1 1989	7.000	15-Mar-09	500	120.350	120.6543	0.52%	5.0612	4.9810
4 1999	6.844	01-Oct-09	6500	120.630	124.0332	6.90%	5.3254	5.2391
1 2001	3.833	28-Sep-11	5000	102.130	104.0782	4.45%	7.3407	7.2130
3 1991	8.500	30-Nov-12	1000	138.900	141.7255	1.21%	7.1208	6.9922
2 2002	4.053	04-Dec-12	3000	102.990	104.2928	2.68%	8.0291	7.8840
3 2003	3.702	25-Feb-13	9100	99.920	100.2677	7.81%	8.3534	8.2012
4 1998	8.000	30-Oct-13	3000	136.630	139.9888	3.59%	7.6643	7.5225
5 1999	7.300	01-Oct-14	2000	131.890	135.5199	2.32%	8.2530	8.0974
1 2003	4.410	29-Jan-18	2000	103.270	104.0131	1.78%	11.0329	10.8105
2 2003	4.240	07-Feb-18	3000	101.380	101.9891	2.62%	11.1357	10.9112
5 1998	8.000	30-Oct-18	3000	142.290	145.6488	3.74%	10.0184	9.8095