

MGS Details of Prices, Weights and Duration

30-May-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1982	8.275	30-Jun-03	1500	100.460	103.8889	0.00%	0.0856	0.0845
2 1983	8.500	01-Jul-03	1200	100.490	103.9886	0.00%	0.0884	0.0872
2 1998	9.030	15-Jul-03	2500	100.780	104.1475	0.00%	0.1271	0.1253
3 1982	8.600	30-Sep-03	1100	101.910	103.3198	0.00%	0.3361	0.3314
2 1996	6.586	30-Sep-03	2000	101.230	102.3097	0.00%	0.3361	0.3313
1 1989	6.750	15-Mar-04	5500	103.010	104.4040	0.00%	0.7775	0.7664
2 1999	5.337	15-Jun-04	8500	102.510	104.9439	7.51%	1.0060	0.9918
2 1984	8.500	15-Jun-04	1200	105.740	109.6164	1.11%	0.9861	0.9722
2 1991	8.350	30-Jul-04	700	106.200	108.9680	0.64%	1.1116	1.0957
1 1984	8.500	15-Sep-04	1300	107.070	108.8254	1.19%	1.2357	1.2181
3 1983	8.600	31-Oct-04	1000	107.870	108.5711	0.91%	1.3601	1.3407
1 1984	5.000	15-Apr-05	8500	103.780	104.3948	7.47%	1.8067	1.7807
3 1998	7.424	30-Sep-05	2450	110.050	111.2670	2.29%	2.1733	2.1418
2 1980	8.500	02-Oct-05	1500	112.490	113.8370	1.44%	2.1594	2.1281
3 1984	8.600	15-Dec-05	1800	113.530	117.4520	1.78%	2.2751	2.2412
3 1985	8.500	15-Dec-05	1550	113.500	117.3764	1.53%	2.2779	2.2448
1 1989	6.850	15-Mar-06	500	110.320	111.7347	0.47%	2.5700	2.5323
1 1985	8.600	15-Apr-06	1300	115.390	116.4474	1.27%	2.6085	2.5702
1 1985	6.697	16-Aug-06	7000	111.260	113.1655	6.67%	2.9142	2.8712
2 1985	8.600	01-Sep-06	1200	117.250	119.3533	1.21%	2.8891	2.8465
3 1996	6.810	29-Nov-06	2000	112.530	115.9538	1.95%	3.1919	3.1446
3 1985	8.500	01-Dec-06	850	118.140	122.3433	0.88%	3.0334	2.9884
1 1986	8.600	15-Mar-07	1300	119.830	121.6061	1.33%	3.3171	3.2677
1 1989	6.900	15-Mar-07	3500	113.790	115.2150	3.39%	3.3901	3.3396
2 1986	8.600	15-Jul-07	1200	121.400	124.6072	1.26%	3.5294	3.4766
1 1997	7.284	15-Oct-07	4000	117.190	118.0856	3.98%	3.8471	3.7891
1 1997	3.150	27-Nov-07	3000	100.350	101.9510	2.57%	4.2232	4.1594
3 1986	8.600	01-Dec-07	850	123.120	127.3727	0.91%	3.7758	3.7188
1 1987	7.600	15-Mar-08	3650	119.980	121.5496	3.73%	4.1238	4.0612
2 1988	6.450	01-Jul-08	1000	115.630	118.2848	1.00%	4.3739	4.3071
3 1988	6.450	30-Nov-08	2600	116.590	119.7973	2.62%	4.6587	4.5866
6 1998	7.005	15-Dec-08	2000	119.480	122.6746	2.07%	4.6500	4.5780
1 1989	7.000	15-Mar-09	500	120.110	121.5557	0.51%	4.8993	4.8229
4 1999	6.844	01-Oct-09	6500	120.620	121.7233	6.66%	5.3148	5.2306
1 2001	3.833	28-Sep-11	5000	102.900	103.5562	4.36%	7.1833	7.0622
3 1991	8.500	30-Nov-12	1000	139.930	144.1566	1.21%	6.9726	6.8520
2 2002	4.053	04-Dec-12	3000	104.270	106.2408	2.68%	7.8774	7.7412
3 2003	3.702	25-Feb-13	11100	101.200	102.1613	9.55%	8.1999	8.0567
4 1998	8.000	30-Oct-13	3000	137.960	138.6157	3.50%	7.7420	7.6051
5 1999	7.300	01-Oct-14	2000	133.310	134.4868	2.26%	8.3403	8.1897
1 2003	4.410	29-Jan-18	2000	104.800	106.2741	1.79%	10.9005	10.6881
2 2003	4.240	07-Feb-18	3000	102.900	104.2118	2.63%	11.0029	10.7884
5 1998	8.000	30-Oct-18	3000	144.090	144.7457	3.66%	10.1750	9.9701