

MGS Details of Prices, Weights and Duration

30-Jun-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1983	8.500	01-Jul-03	1200	100.020	104.2465	0.00%	0.0028	0.0027
2 1998	9.030	15-Jul-03	2500	100.250	104.3908	0.00%	0.0414	0.0409
3 1982	8.600	30-Sep-03	1100	101.420	103.5583	0.00%	0.2514	0.2478
2 1996	6.586	30-Sep-03	2000	100.920	102.5575	0.00%	0.2514	0.2478
1 1989	6.750	15-Mar-04	5500	102.700	104.6626	0.00%	0.6932	0.6834
2 1999	5.337	15-Jun-04	8500	102.300	102.5187	0.00%	0.9462	0.9327
2 1984	8.500	15-Jun-04	1200	105.270	105.6184	0.00%	0.9392	0.9258
2 1991	8.350	30-Jul-04	700	105.790	109.2730	0.67%	1.0260	1.0114
1 1984	8.500	15-Sep-04	1300	106.620	109.0915	1.24%	1.1514	1.1351
3 1983	8.600	31-Oct-04	1000	107.410	108.8355	0.95%	1.2758	1.2576
1 1984	5.000	15-Apr-05	8500	103.610	104.6483	7.77%	1.7220	1.6972
3 1998	7.424	30-Sep-05	2450	109.680	111.5259	2.39%	2.0885	2.0582
2 1980	8.500	02-Oct-05	1500	112.030	114.0969	1.49%	2.0746	2.0445
3 1984	8.600	15-Dec-05	1800	113.060	113.4125	1.78%	2.2748	2.2407
3 1985	8.500	15-Dec-05	1550	113.040	113.3884	1.53%	2.2768	2.2436
1 1989	6.850	15-Mar-06	500	109.980	111.9717	0.49%	2.4857	2.4491
1 1985	8.600	15-Apr-06	1300	114.910	116.6958	1.32%	2.5237	2.4865
1 1985	6.697	16-Aug-06	7000	110.920	113.3990	6.93%	2.8285	2.7865
2 1985	8.600	01-Sep-06	1200	116.760	119.5877	1.25%	2.8047	2.7631
3 1996	6.810	29-Nov-06	2000	112.180	112.7722	1.97%	3.1076	3.0613
3 1985	8.500	01-Dec-06	850	117.650	118.3235	0.88%	3.0575	3.0119
1 1986	8.600	15-Mar-07	1300	119.340	121.8405	1.38%	3.2327	3.1842
1 1989	6.900	15-Mar-07	3500	113.420	115.4263	3.53%	3.3057	3.2561
2 1986	8.600	15-Jul-07	1200	120.910	124.8536	1.31%	3.4436	3.3917
1 1997	7.284	15-Oct-07	4000	116.830	118.3425	4.13%	3.7622	3.7054
1 1997	3.150	27-Nov-07	3000	100.320	100.6110	2.64%	4.1389	4.0763
3 1986	8.600	01-Dec-07	850	122.680	123.3614	0.92%	3.8227	3.7649
1 1987	7.600	15-Mar-08	3650	119.650	121.8598	3.88%	4.0396	3.9782
2 1988	6.450	01-Jul-08	1000	115.440	118.6472	1.04%	4.2885	4.2231
3 1988	6.450	30-Nov-08	2600	116.370	116.8987	2.65%	4.7029	4.6302
6 1998	7.005	15-Dec-08	2000	119.230	119.5171	2.09%	4.7003	4.6276
1 1989	7.000	15-Mar-09	500	119.840	121.8753	0.53%	4.8151	4.7399
4 1999	6.844	01-Oct-09	6500	120.300	121.9830	6.92%	5.2297	5.1466
1 2001	3.833	28-Sep-11	5000	102.800	103.7791	4.53%	7.0985	6.9785
3 1991	8.500	30-Nov-12	1000	139.800	140.4967	1.23%	7.1012	6.9790
2 2002	4.053	04-Dec-12	3000	104.380	104.6679	2.74%	7.9467	7.8099
3 2003	3.702	25-Feb-13	17100	101.520	102.7983	15.35%	8.1173	7.9772
4 1998	8.000	30-Oct-13	3000	138.090	139.4233	3.65%	7.6615	7.5275
5 1999	7.300	01-Oct-14	2000	133.550	135.3451	2.36%	8.2613	8.1136
1 2003	4.410	29-Jan-18	2000	105.360	107.2117	1.87%	10.8271	10.6188
2 2003	4.240	07-Feb-18	3000	103.470	105.1449	2.75%	10.9296	10.7192
5 1998	8.000	30-Oct-18	3000	144.820	146.1533	3.83%	10.1078	9.9073