

MGS Details of Prices, Weights and Duration

30-Sep-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	101.752	102.0301	0.00%	0.4588	0.4523
2 1999	5.337	15-Jun-04	8500	101.695	103.2550	0.00%	0.6948	0.6849
2 1984	8.500	15-Jun-04	1200	103.892	106.3768	0.00%	0.6878	0.6780
2 1991	8.350	30-Jul-04	700	104.436	105.8431	0.00%	0.8120	0.8004
1 1984	8.500	15-Sep-04	1300	105.242	105.5926	0.00%	0.9389	0.9255
3 1983	8.600	31-Oct-04	1000	105.988	109.5640	0.91%	1.0258	1.0109
1 1984	5.000	15-Apr-05	8500	102.900	105.1948	7.39%	1.4705	1.4483
3 1998	7.424	30-Sep-05	2450	108.174	111.8865	2.27%	1.8997	1.8700
2 1980	8.500	02-Oct-05	1500	110.268	114.4716	1.42%	1.8227	1.7943
3 1984	8.600	15-Dec-05	1800	111.381	113.8949	1.69%	2.0231	1.9911
3 1985	8.500	15-Dec-05	1550	111.169	113.6543	1.46%	2.0248	1.9928
1 1989	6.850	15-Mar-06	500	108.408	108.6900	0.45%	2.3060	2.2690
1 1985	8.600	15-Apr-06	1300	112.868	116.8153	1.26%	2.2711	2.2345
1 1985	6.697	16-Aug-06	7000	109.117	109.9361	6.36%	2.6570	2.6133
2 1985	8.600	01-Sep-06	1200	114.473	115.1584	1.14%	2.6502	2.6065
3 1996	6.810	29-Nov-06	5000	110.070	112.3650	4.64%	2.8553	2.8073
3 1985	8.500	01-Dec-06	850	115.117	117.9276	0.83%	2.8035	2.7564
1 1986	8.600	15-Mar-07	1300	116.438	116.7921	1.26%	3.0891	3.0358
1 1989	6.900	15-Mar-07	3500	110.947	111.2309	3.22%	3.1473	3.0930
2 1986	8.600	15-Jul-07	1200	117.509	119.3082	1.18%	3.3087	3.2500
1 1997	7.284	15-Oct-07	4000	113.378	116.7216	3.86%	3.5032	3.4398
1 1997	3.150	27-Nov-07	3000	97.799	98.8773	2.45%	3.8844	3.8134
3 1986	8.600	01-Dec-07	850	118.640	121.4834	0.85%	3.5626	3.4974
1 1987	7.600	15-Mar-08	3650	115.372	115.6855	3.49%	3.9024	3.8293
2 1988	6.450	01-Jul-08	1000	111.412	113.0067	0.93%	4.1473	4.0700
4 2003	3.917	30-Sep-08	4150	100.313	102.2712	3.51%	4.5900	4.5034
3 1988	6.450	30-Nov-08	2600	111.229	113.3793	2.44%	4.4338	4.3464
6 1998	7.005	15-Dec-08	2000	114.000	116.0479	1.92%	4.4310	4.3442
1 1989	7.000	15-Mar-09	500	114.494	114.7827	0.47%	4.6822	4.5900
4 1999	6.844	01-Oct-09	6500	114.731	118.1343	6.35%	4.9515	4.8531
1 2001	3.833	28-Sep-11	5000	97.767	99.7054	4.12%	6.9451	6.8034
3 1991	8.500	30-Nov-12	1000	132.243	135.0764	1.12%	6.7837	6.6435
2 2002	4.053	04-Dec-12	3000	98.726	100.0326	2.48%	7.6440	7.4860
3 2003	3.702	25-Feb-13	17100	95.898	96.2597	13.61%	7.9607	7.7956
4 1998	8.000	30-Oct-13	3000	130.197	133.5409	3.31%	7.3271	7.1736
5 1999	7.300	01-Oct-14	2000	125.403	129.0334	2.13%	7.9072	7.7382
1 2003	4.410	29-Jan-18	2000	97.161	97.9157	1.62%	10.6302	10.3869
2 2003	4.240	07-Feb-18	8100	95.372	95.9944	6.43%	10.7305	10.4849
5 1998	8.000	30-Oct-18	3000	134.635	137.9798	3.42%	9.6580	9.4337