

MGS Details of Prices, Weights and Duration

15-Apr-02

					Dirty w	% All		
Raised	Coupon	Maturity	Nominal	Clean Price	Coupons	Series	Duration	M Duration
1 1981	8.350	30-Apr-02	500	100.230	104.0590	0.00%	0.0414	0.0409
2 1995	6.720	18-Sep-02	1000	101.640	102.1513	0.00%	0.4239	0.4181
2 1997	8.157	18-Nov-02	2000	103.100	106.4349	0.00%	0.5720	0.5641
1 1983	8.500	01-Mar-03	1100	104.850	105.8894	0.00%	0.8579	0.8458
1 1990	6.750	15-Mar-03	700	103.480	104.0486	0.00%	0.8997	0.8870
1 2000	4.427	31-Mar-03	8500	101.460	103.8575	0.00%	0.9483	0.9348
2 1982	8.275	30-Jun-03	1500	106.290	108.6902	1.64%	1.1535	1.1368
2 1983	8.500	01-Jul-03	1200	106.570	109.0120	1.32%	1.1549	1.1381
2 1998	9.030	15-Jul-03	2500	107.410	109.6550	2.76%	1.1904	1.1731
3 1982	8.600	30-Sep-03	1100	107.940	112.5974	1.25%	1.4006	1.3799
2 1996	6.586	30-Sep-03	2000	105.080	108.6467	2.19%	1.4130	1.3921
1 1989	6.750	15-Mar-04	5500	106.750	107.3186	5.94%	1.8236	1.7958
2 1999	5.337	15-Jun-04	8500	104.540	106.3141	9.10%	2.0447	2.0129
2 1984	8.500	15-Jun-04	1200	111.120	113.9455	1.38%	1.9849	1.9541
2 1991	8.350	30-Jul-04	700	111.340	113.0700	0.80%	2.1127	2.0797
1 1984	8.500	15-Sep-04	1300	112.190	112.9060	1.48%	2.2329	2.1976
3 1983	8.600	31-Oct-04	1000	112.970	116.9136	1.18%	2.2717	2.2355
1 1984	5.000	15-Apr-05	5500	104.660	107.1600	5.93%	2.8276	2.7810
3 1998	7.424	30-Sep-05	2450	112.700	116.7205	2.88%	3.1291	3.0754
2 1980	8.500	02-Oct-05	1500	116.190	120.7462	1.82%	3.0981	3.0449
3 1984	8.600	15-Dec-05	1800	117.010	119.8688	2.17%	3.1857	3.1293
3 1985	8.500	15-Dec-05	1550	116.850	119.6755	1.87%	3.1902	3.1345
1 1989	6.850	15-Mar-06	500	111.640	112.2170	0.56%	3.5095	3.4469
1 1985	8.600	15-Apr-06	1300	118.240	122.5400	1.60%	3.5176	3.4544
1 1985	6.697	16-Aug-06	7000	111.800	112.8730	7.95%	3.8343	3.7642
2 1985	8.600	01-Sep-06	1200	119.470	120.5216	1.46%	3.7708	3.7016
3 1996	6.810	29-Nov-06	2000	112.720	115.2973	2.32%	3.9918	3.9177
3 1985	8.500	01-Dec-06	850	119.840	122.9925	1.05%	3.8925	3.8202
1 1986	8.600	15-Mar-07	1300	121.120	121.8445	1.59%	4.1722	4.0936
1 1989	6.900	15-Mar-07	3500	113.570	114.1513	4.02%	4.2790	4.1983
2 1986	8.600	15-Jul-07	1200	122.030	124.1681	1.50%	4.3606	4.2768
1 1997	7.284	15-Oct-07	1000	116.220	119.8620	1.21%	4.7025	4.6109
3 1986	8.600	01-Dec-07	850	122.970	126.1596	1.08%	4.5801	4.4903
1 1987	7.600	15-Mar-08	650	118.420	119.0602	0.78%	4.9458	4.8473
2 1988	6.450	01-Jul-08	1000	112.580	114.4330	1.15%	5.2000	5.0948
3 1988	6.450	30-Nov-08	2600	112.730	115.1399	3.01%	5.4579	5.3449
6 1998	7.005	15-Dec-08	2000	115.940	118.2686	2.38%	5.4344	5.3218
1 1989	7.000	15-Mar-09	500	116.060	116.6497	0.59%	5.6809	5.5616
4 1999	6.844	01-Oct-09	6500	115.520	119.2075	7.80%	6.0735	5.9432
1 2001	3.833	28-Sep-11	5000	93.000	93.1875	4.69%	7.9367	7.7522
3 1991	8.500	30-Nov-12	1000	129.020	132.1958	1.33%	7.4679	7.2874
4 1998	8.000	30-Oct-13	3000	125.360	129.0502	3.90%	7.9547	7.7581
5 1999	7.300	01-Oct-14	2000	119.210	123.1432	2.48%	8.7454	8.5243
5 1998	8.000	30-Oct-18	3000	123.030	126.7202	3.83%	9.8724	9.5935