

MGS Details of Prices, Weights and Duration

29-Aug-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
3	1982	8.600	30-Sep-03	1100	100.500	104.0481	0.00%	0.0874	0.0862
2	1996	6.586	30-Sep-03	2000	100.320	103.0372	0.00%	0.0874	0.0862
1	1989	6.750	15-Mar-04	5500	102.070	105.1332	0.00%	0.5302	0.5226
2	1999	5.337	15-Jun-04	8500	101.880	102.9736	0.00%	0.7822	0.7710
2	1984	8.500	15-Jun-04	1200	104.350	106.0918	0.00%	0.7752	0.7641
2	1991	8.350	30-Jul-04	700	104.870	105.5507	0.00%	0.8989	0.8859
1	1984	8.500	15-Sep-04	1300	105.680	109.5373	1.22%	0.9884	0.9740
3	1983	8.600	31-Oct-04	1000	106.420	109.2477	0.94%	1.1127	1.0964
1	1984	5.000	15-Apr-05	8500	102.990	104.8479	7.65%	1.5579	1.5341
3	1998	7.424	30-Sep-05	2450	108.420	111.4829	2.34%	1.9240	1.8935
2	1980	8.500	02-Oct-05	1500	110.600	114.0604	1.47%	1.9101	1.8798
3	1984	8.600	15-Dec-05	1800	111.500	113.2623	1.75%	2.1102	2.0754
3	1985	8.500	15-Dec-05	1550	111.480	113.2218	1.51%	2.1121	2.0782
1	1989	6.850	15-Mar-06	500	108.550	111.6586	0.48%	2.3214	2.2835
1	1985	8.600	15-Apr-06	1300	113.130	116.3256	1.30%	2.3583	2.3196
1	1985	6.697	16-Aug-06	7000	109.190	109.4266	6.57%	2.7437	2.6977
2	1985	8.600	01-Sep-06	1200	114.680	118.9099	1.22%	2.6390	2.5946
3	1996	6.810	29-Nov-06	5000	110.110	111.8125	4.80%	2.9419	2.8915
3	1985	8.500	01-Dec-06	850	115.280	117.3469	0.86%	2.8905	2.8409
1	1986	8.600	15-Mar-07	1300	116.590	120.4927	1.34%	3.0645	3.0107
1	1989	6.900	15-Mar-07	3500	110.980	114.1113	3.43%	3.1381	3.0830
2	1986	8.600	15-Jul-07	1200	117.650	118.7016	1.22%	3.3951	3.3339
1	1997	7.284	15-Oct-07	4000	113.450	116.1566	3.99%	3.5901	3.5243
1	1997	3.150	27-Nov-07	3000	97.620	98.4246	2.53%	3.9711	3.8978
3	1986	8.600	01-Dec-07	850	118.850	120.9413	0.88%	3.6495	3.5821
1	1987	7.600	15-Mar-08	3650	115.600	119.0489	3.73%	3.8640	3.7914
2	1988	6.450	01-Jul-08	1000	111.170	112.2041	0.96%	4.2328	4.1520
3	1988	6.450	30-Nov-08	2600	111.800	113.3861	2.53%	4.5228	4.4355
6	1998	7.005	15-Dec-08	2000	114.500	115.9355	1.99%	4.5196	4.4323
1	1989	7.000	15-Mar-09	500	115.040	118.2166	0.51%	4.6313	4.5415
4	1999	6.844	01-Oct-09	6500	115.360	118.1649	6.59%	5.0414	4.9431
1	2001	3.833	28-Sep-11	5000	98.440	100.0440	4.29%	6.9038	6.7664
3	1991	8.500	30-Nov-12	1000	133.490	135.5802	1.16%	6.8813	6.7427
2	2002	4.053	04-Dec-12	3000	99.550	100.5023	2.59%	7.7394	7.5835
3	2003	3.702	25-Feb-13	17100	96.740	98.6318	14.48%	8.0556	7.8930
4	1998	8.000	30-Oct-13	3000	131.600	134.2448	3.46%	7.4289	7.2776
5	1999	7.300	01-Oct-14	2000	126.890	129.8818	2.23%	8.0134	7.8472
1	2003	4.410	29-Jan-18	2000	98.860	99.2315	1.70%	10.7547	10.5171
2	2003	4.240	07-Feb-18	5600	97.040	97.2935	4.68%	10.8546	10.6146
5	1998	8.000	30-Oct-18	3000	137.060	139.7048	3.60%	9.7942	9.5748