

MGS Details of Prices, Weights and Duration

28-Nov-03

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	101.140	102.5123	0.00%	0.2967	0.2926
2 1999	5.337	15-Jun-04	8500	101.320	103.7406	0.00%	0.5336	0.5260
2 1984	8.500	15-Jun-04	1200	103.020	106.8752	0.00%	0.5266	0.5191
2 1991	8.350	30-Jul-04	700	103.590	106.3355	0.00%	0.6517	0.6423
1 1984	8.500	15-Sep-04	1300	104.350	106.0780	0.00%	0.7768	0.7656
3 1983	8.600	31-Oct-04	1000	105.110	105.7715	0.00%	0.9030	0.8899
1 1984	5.000	15-Apr-05	8500	102.460	103.0611	7.36%	1.3440	1.3231
3 1998	7.424	30-Sep-05	2450	107.020	108.2168	2.23%	1.7382	1.7088
2 1980	8.500	02-Oct-05	1500	108.940	110.2638	1.39%	1.7313	1.7019
3 1984	8.600	15-Dec-05	1800	109.670	113.5705	1.72%	1.8608	1.8275
3 1985	8.500	15-Dec-05	1550	109.660	113.5152	1.48%	1.8628	1.8302
1 1989	6.850	15-Mar-06	500	106.950	108.3426	0.46%	2.1431	2.1046
1 1985	8.600	15-Apr-06	1300	111.060	112.0939	1.22%	2.1940	2.1542
1 1985	6.697	16-Aug-06	7000	107.310	109.2026	6.42%	2.4950	2.4480
2 1985	8.600	01-Sep-06	1200	112.300	114.3791	1.15%	2.4860	2.4390
3 1996	6.810	29-Nov-06	7500	108.020	111.4065	7.02%	2.6920	2.6398
3 1985	8.500	01-Dec-06	850	112.770	116.9503	0.84%	2.6388	2.5877
1 1986	8.600	15-Mar-07	1300	113.980	115.7284	1.26%	2.9236	2.8659
1 1989	6.900	15-Mar-07	3500	108.780	110.1827	3.24%	2.9823	2.9234
2 1986	8.600	15-Jul-07	1200	115.000	118.1783	1.19%	3.1436	3.0804
1 1997	7.284	15-Oct-07	4000	111.040	111.9157	3.76%	3.4491	3.3787
1 1997	3.150	27-Nov-07	3000	96.170	97.7538	2.46%	3.7817	3.7039
3 1986	8.600	01-Dec-07	850	116.070	120.2995	0.86%	3.3950	3.3251
1 1987	7.600	15-Mar-08	3650	113.000	114.5451	3.51%	3.7348	3.6570
2 1988	6.450	01-Jul-08	1000	108.830	111.4591	0.94%	3.9791	3.8952
4 2003	3.917	30-Sep-08	4150	98.110	98.7414	3.44%	4.4231	4.3288
3 1988	6.450	30-Nov-08	2600	109.190	112.3798	2.46%	4.2651	4.1736
6 1998	7.005	15-Dec-08	2000	111.730	114.9071	1.93%	4.2615	4.1701
1 1989	7.000	15-Mar-09	500	112.080	113.5031	0.48%	4.5116	4.4141
4 1999	6.844	01-Oct-09	6500	112.050	113.1346	6.18%	4.9267	4.8188
1 2001	3.833	28-Sep-11	5000	94.560	95.2023	4.00%	6.7607	6.6065
3 1991	8.500	30-Nov-12	1000	126.930	131.1336	1.10%	6.5699	6.4164
2 2002	4.053	04-Dec-12	3000	94.690	96.6501	2.44%	7.4416	7.2677
3 2003	3.702	25-Feb-13	17100	91.850	92.8057	13.34%	7.7605	7.5784
4 1998	8.000	30-Oct-13	3000	124.470	125.1071	3.15%	7.3282	7.1543
5 1999	7.300	01-Oct-14	2000	119.470	120.6268	2.03%	7.9002	7.7092
1 2003	4.410	29-Jan-18	2000	91.150	92.6120	1.56%	10.3267	10.0598
2 2003	4.240	07-Feb-18	8100	89.430	90.7320	6.18%	10.4280	10.1584
5 1998	8.000	30-Oct-18	3000	126.580	127.2171	3.21%	9.6155	9.3634