

MGS Details of Prices, Weights and Duration

30-Jan-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	100.500	103.0405	0.00%	0.1236	0.1220
2 1999	5.337	15-Jun-04	8500	101.020	101.6908	0.00%	0.3743	0.3696
2 1984	8.500	15-Jun-04	1200	102.190	103.2583	0.00%	0.3743	0.3696
2 1991	8.350	30-Jul-04	700	102.850	107.0250	0.00%	0.5000	0.4936
1 1984	8.500	15-Sep-04	1300	103.640	106.8392	0.00%	0.6038	0.5961
3 1983	8.600	31-Oct-04	1000	104.440	106.5900	0.00%	0.7300	0.7207
1 1984	5.000	15-Apr-05	8500	102.580	104.0417	7.31%	1.1720	1.1558
3 1998	7.424	30-Sep-05	2450	107.260	109.7347	2.22%	1.5666	1.5441
2 1980	8.500	02-Oct-05	1500	109.020	111.8069	1.39%	1.5598	1.5372
3 1984	8.600	15-Dec-05	1800	109.950	111.0309	1.65%	1.7606	1.7338
3 1985	8.500	15-Dec-05	1550	109.990	111.0583	1.42%	1.7619	1.7360
1 1989	6.850	15-Mar-06	500	107.780	110.3582	0.46%	1.9713	1.9418
1 1985	8.600	15-Apr-06	1300	111.750	114.2642	1.23%	2.0235	1.9930
1 1985	6.697	16-Aug-06	7000	108.670	111.7091	6.46%	2.3263	2.2904
2 1985	8.600	01-Sep-06	1200	113.460	117.0276	1.16%	2.3159	2.2802
3 1996	6.810	29-Nov-06	7500	109.720	110.8799	6.87%	2.6065	2.5656
3 1985	8.500	01-Dec-06	850	114.280	115.6734	0.81%	2.5691	2.5287
1 1986	8.600	15-Mar-07	1300	115.690	118.9268	1.28%	2.7555	2.7111
1 1989	6.900	15-Mar-07	3500	110.690	113.2870	3.28%	2.8135	2.7683
2 1986	8.600	15-Jul-07	1200	116.870	117.2244	1.16%	3.0899	3.0384
1 1997	7.284	15-Oct-07	4000	113.120	115.2495	3.81%	3.2831	3.2270
1 1997	3.150	27-Nov-07	3000	98.680	99.2338	2.46%	3.6119	3.5494
3 1986	8.600	01-Dec-07	850	118.050	119.4598	0.84%	3.3549	3.2968
1 1987	7.600	15-Mar-08	3650	115.090	117.9504	3.56%	3.5696	3.5061
2 1988	6.450	01-Jul-08	1000	111.010	111.5239	0.92%	3.9291	3.8573
4 2003	3.917	30-Sep-08	4150	100.450	101.7557	3.49%	4.2571	4.1775
3 1988	6.450	30-Nov-08	2600	111.290	112.3650	2.41%	4.2269	4.1468
6 1998	7.005	15-Dec-08	2000	113.750	114.6304	1.89%	4.2299	4.1494
1 1989	7.000	15-Mar-09	500	114.060	116.6946	0.48%	4.3486	4.2646
4 1999	6.844	01-Oct-09	6500	114.100	116.3626	6.25%	4.7663	4.6720
1 2001	3.833	28-Sep-11	5000	96.480	97.7857	4.04%	6.6005	6.4591
3 1991	8.500	30-Nov-12	1000	128.520	129.9367	1.07%	6.6374	6.4900
2 2002	4.053	04-Dec-12	3000	96.450	97.0812	2.41%	7.4436	7.2782
3 2003	3.702	25-Feb-13	17100	93.580	95.1694	13.44%	7.6055	7.4354
4 1998	8.000	30-Oct-13	3000	125.840	127.8617	3.17%	7.1762	7.0125
5 1999	7.300	01-Oct-14	2000	120.900	123.3134	2.04%	7.7514	7.5706
1 2003	4.410	29-Jan-18	2000	92.820	95.0373	1.57%	10.4372	10.1759
2 2003	4.240	07-Feb-18	8100	91.100	93.1278	6.23%	10.2961	10.0382
5 1998	8.000	30-Oct-18	3000	128.390	130.4117	3.23%	9.4882	9.2470