

MGS Details of Prices, Weights and Duration

27-Feb-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1989	6.750	15-Mar-04	5500	100.190	103.2498	0.00%	0.0467	0.0461
2 1999	5.337	15-Jun-04	8500	100.860	101.9391	0.00%	0.2978	0.2943
2 1984	8.500	15-Jun-04	1200	101.790	103.5086	0.00%	0.2978	0.2943
2 1991	8.350	30-Jul-04	700	102.490	103.1323	0.00%	0.4231	0.4181
1 1984	8.500	15-Sep-04	1300	103.300	107.1530	0.00%	0.5269	0.5207
3 1983	8.600	31-Oct-04	1000	104.120	106.9315	0.00%	0.6531	0.6454
1 1984	5.000	15-Apr-05	8500	102.540	104.3843	7.04%	1.0955	1.0809
3 1998	7.424	30-Sep-05	2450	107.090	110.1326	2.14%	1.4902	1.4694
2 1980	8.500	02-Oct-05	1500	108.780	112.2172	1.34%	1.4834	1.4627
3 1984	8.600	15-Dec-05	1800	109.710	111.4488	1.59%	1.6842	1.6593
3 1985	8.500	15-Dec-05	1550	109.760	111.4786	1.37%	1.6855	1.6615
1 1989	6.850	15-Mar-06	500	107.670	110.7751	0.44%	1.8946	1.8669
1 1985	8.600	15-Apr-06	1300	111.490	114.6621	1.18%	1.9471	1.9184
1 1985	6.697	16-Aug-06	7000	108.430	108.6324	6.04%	2.3202	2.2845
2 1985	8.600	01-Sep-06	1200	113.080	117.3091	1.12%	2.2390	2.2044
3 1996	6.810	29-Nov-06	7500	109.350	111.0338	6.61%	2.5294	2.4892
3 1985	8.500	01-Dec-06	850	113.790	115.8337	0.78%	2.4924	2.4527
1 1986	8.600	15-Mar-07	1300	115.090	118.9884	1.23%	2.6781	2.6340
1 1989	6.900	15-Mar-07	3500	110.200	113.3277	3.15%	2.7362	2.6911
2 1986	8.600	15-Jul-07	1200	116.060	117.0759	1.12%	3.0121	2.9600
1 1997	7.284	15-Oct-07	4000	112.260	114.9467	3.65%	3.2051	3.1477
1 1997	3.150	27-Nov-07	3000	98.070	98.8662	2.35%	3.5341	3.4698
3 1986	8.600	01-Dec-07	850	117.000	119.0678	0.80%	3.2766	3.2169
1 1987	7.600	15-Mar-08	3650	113.900	117.3451	3.40%	3.4898	3.4238
2 1988	6.450	01-Jul-08	1000	109.690	110.7000	0.88%	3.8491	3.7737
4 2003	3.917	30-Sep-08	4150	99.190	100.7953	3.32%	4.1772	4.0930
3 1988	6.450	30-Nov-08	2600	109.640	111.2084	2.30%	4.1454	4.0603
6 1998	7.005	15-Dec-08	2000	112.020	113.4363	1.80%	4.1481	4.0625
6 1998	4.305	27-Feb-09	3000	100.010	102.1625	2.43%	4.5516	4.4557
1 1989	7.000	15-Mar-09	500	112.080	115.2531	0.46%	4.2638	4.1739
4 1999	6.844	01-Oct-09	9500	112.020	114.8062	8.66%	4.6802	4.5795
1 2001	3.833	28-Sep-11	5000	94.440	96.0406	3.81%	6.5088	6.3589
3 1991	8.500	30-Nov-12	1000	125.560	127.6269	1.01%	6.5334	6.3779
2 2002	4.053	04-Dec-12	3000	94.160	95.1013	2.26%	7.3458	7.1709
3 2003	3.702	25-Feb-13	17100	91.310	93.1816	12.65%	7.6579	7.4745
4 1998	8.000	30-Oct-13	3000	122.590	125.2271	2.98%	7.0627	6.8897
5 1999	7.300	01-Oct-14	2000	117.550	120.5219	1.91%	7.6288	7.4380
1 2003	4.410	29-Jan-18	2000	90.010	90.3613	1.43%	10.2949	10.0221
2 2003	4.240	07-Feb-18	8100	88.330	88.5630	5.69%	10.3936	10.1182
5 1998	8.000	30-Oct-18	3000	124.800	127.4371	3.03%	9.3331	9.0828