

MGS Details of Prices, Weights and Duration

31-Mar-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
2 1999	5.337	15-Jun-04	8500	100.570	102.1303	0.00%	0.2077	0.2050
2 1984	8.500	15-Jun-04	1200	101.220	103.7050	0.00%	0.2077	0.2051
2 1991	8.350	30-Jul-04	700	101.920	103.3193	0.00%	0.3324	0.3283
1 1984	8.500	15-Sep-04	1300	102.740	103.1096	0.00%	0.4565	0.4511
3 1983	8.600	31-Oct-04	1000	103.560	107.1512	0.00%	0.5624	0.5557
1 1984	5.000	15-Apr-05	8500	102.310	104.6051	6.78%	1.0053	0.9918
3 1998	7.424	30-Sep-05	2450	106.690	110.4020	2.06%	1.4488	1.4285
2 1980	8.500	02-Oct-05	1500	108.280	112.4836	1.29%	1.3932	1.3737
3 1984	8.600	15-Dec-05	1800	109.230	111.7442	1.53%	1.5941	1.5704
3 1985	8.500	15-Dec-05	1550	109.280	111.7650	1.32%	1.5953	1.5726
1 1989	6.850	15-Mar-06	500	107.380	107.6778	0.41%	1.8633	1.8363
1 1985	8.600	15-Apr-06	1300	111.080	115.0275	1.14%	1.8570	1.8299
1 1985	6.697	16-Aug-06	7000	108.270	109.0795	5.82%	2.2297	2.1960
2 1985	8.600	01-Sep-06	1200	112.770	113.4711	1.04%	2.2342	2.2004
3 1996	6.810	29-Nov-06	7500	109.270	111.5712	6.38%	2.4390	2.4012
3 1985	8.500	01-Dec-06	850	113.580	116.3901	0.75%	2.4026	2.3653
1 1986	8.600	15-Mar-07	1300	115.000	115.3739	1.14%	2.6868	2.6440
1 1989	6.900	15-Mar-07	3500	110.250	110.5500	2.95%	2.7307	2.6872
2 1986	8.600	15-Jul-07	1200	116.120	117.9156	1.08%	2.9224	2.8738
1 1997	7.284	15-Oct-07	4000	112.510	115.8535	3.53%	3.1163	3.0627
1 1997	3.150	27-Nov-07	3000	98.640	99.7217	2.28%	3.4442	3.3841
3 1986	8.600	01-Dec-07	850	117.210	120.0532	0.78%	3.1880	3.1323
1 1987	7.600	15-Mar-08	3650	114.290	114.6204	3.19%	3.5162	3.4526
2 1988	6.450	01-Jul-08	1000	110.310	111.9048	0.85%	3.7607	3.6905
4 2003	3.917	30-Sep-08	4150	100.090	102.0485	3.23%	4.1695	4.0898
3 1988	6.450	30-Nov-08	2600	110.520	112.6700	2.23%	4.0588	3.9801
6 1998	7.005	15-Dec-08	2000	112.890	114.9379	1.75%	4.0617	3.9826
6 1998	4.305	27-Feb-09	8000	101.120	101.5103	6.19%	4.4640	4.3754
1 1989	7.000	15-Mar-09	500	113.040	113.3443	0.43%	4.3094	4.2235
4 1999	6.844	01-Oct-09	9500	112.810	116.2133	8.42%	4.5949	4.5002
1 2001	3.833	28-Sep-11	5000	95.170	97.1181	3.70%	6.5526	6.4052
3 1991	8.500	30-Nov-12	1000	125.820	128.6533	0.98%	6.4481	6.2964
2 2002	4.053	04-Dec-12	3000	94.610	95.9167	2.19%	7.2594	7.0886
3 2003	3.702	25-Feb-13	17100	91.680	92.0360	12.00%	7.5700	7.3903
4 1998	8.000	30-Oct-13	3000	122.620	125.9824	2.88%	6.9748	6.8047
5 1999	7.300	01-Oct-14	2000	117.460	121.0901	1.85%	7.5388	7.3503
1 2003	4.410	29-Jan-18	2000	90.170	90.9212	1.39%	10.2070	9.9373
2 2003	4.240	07-Feb-18	8100	88.500	89.1174	5.50%	10.3059	10.0334
5 1998	8.000	30-Oct-18	3000	124.890	128.2524	2.93%	9.2472	8.9999