

MGS Details of Prices, Weights and Duration

31-May-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
2	1999	5.337	15-Jun-04	8500	100.110	102.5598	0.00%	0.0410	0.0405
2	1984	8.500	15-Jun-04	1200	100.240	104.1416	0.00%	0.0410	0.0405
2	1991	8.350	30-Jul-04	700	100.920	103.7186	0.00%	0.1648	0.1627
1	1984	8.500	15-Sep-04	1300	101.670	103.4485	0.00%	0.2908	0.2869
3	1983	8.600	31-Oct-04	1000	102.420	103.1445	0.00%	0.4158	0.4102
1	1984	5.000	15-Apr-05	8500	101.920	102.5484	0.00%	0.8623	0.8505
3	1998	7.424	30-Sep-05	2450	105.810	107.0473	2.07%	1.2821	1.2635
2	1980	8.500	02-Oct-05	1500	107.240	108.6102	1.28%	1.2810	1.2624
3	1984	8.600	15-Dec-05	1800	108.090	112.0375	1.59%	1.4272	1.4049
3	1985	8.500	15-Dec-05	1550	108.150	112.0516	1.37%	1.4285	1.4071
1	1989	6.850	15-Mar-06	500	106.360	107.7933	0.42%	1.6973	1.6708
1	1985	8.600	15-Apr-06	1300	109.730	110.8109	1.13%	1.7605	1.7327
1	1985	6.697	16-Aug-06	7000	107.080	109.0118	6.01%	2.0615	2.0276
2	1985	8.600	01-Sep-06	1200	111.270	113.3966	1.07%	2.0678	2.0336
3	1996	6.810	29-Nov-06	7500	107.970	111.4125	6.58%	2.3422	2.3025
3	1985	8.500	01-Dec-06	850	112.010	116.2368	0.78%	2.2347	2.1968
1	1986	8.600	15-Mar-07	1300	113.290	115.0895	1.18%	2.5198	2.4758
1	1989	6.900	15-Mar-07	3500	108.810	110.2538	3.04%	2.5638	2.5190
2	1986	8.600	15-Jul-07	1200	114.410	117.6468	1.11%	2.7528	2.7032
1	1997	7.284	15-Oct-07	4000	111.040	111.9555	3.53%	3.0477	2.9913
1	1997	3.150	27-Nov-07	3000	97.860	99.4697	2.35%	3.3284	3.2661
3	1986	8.600	01-Dec-07	850	115.550	119.8265	0.80%	3.0188	2.9623
1	1987	7.600	15-Mar-08	3650	112.830	114.4202	3.29%	3.3483	3.2839
2	1988	6.450	01-Jul-08	1000	109.020	111.6957	0.88%	3.5904	3.5195
4	2003	3.917	30-Sep-08	4150	99.210	99.8628	3.26%	4.0010	3.9203
3	1988	6.450	30-Nov-08	2600	109.240	112.4650	2.30%	4.0036	3.9217
6	1998	7.005	15-Dec-08	2000	111.520	114.7354	1.81%	3.8915	3.8116
6	1998	4.305	27-Feb-09	12000	100.180	101.2917	9.57%	4.2939	4.2043
1	1989	7.000	15-Mar-09	500	111.670	113.1347	0.45%	4.1402	4.0535
4	1999	6.844	01-Oct-09	9500	111.400	112.5220	8.42%	4.5632	4.4645
1	2001	3.833	28-Sep-11	5000	94.240	94.9066	3.74%	6.3805	6.2318
3	1991	8.500	30-Nov-12	1000	124.250	128.5000	1.01%	6.4835	6.3264
2	2002	4.053	04-Dec-12	3000	93.700	95.6822	2.26%	7.0832	6.9114
3	2003	3.702	25-Feb-13	17100	90.850	91.8264	12.37%	7.3937	7.2131
4	1998	8.000	30-Oct-13	3000	121.470	122.1476	2.89%	7.0239	6.8493
2	2004	5.094	30-Apr-14	2000	99.500	99.5000	1.57%	7.8674	7.6696
5	1999	7.300	01-Oct-14	2000	116.590	117.7867	1.86%	7.5977	7.4050
1	2003	4.410	29-Jan-18	2000	89.210	90.7002	1.43%	10.0143	9.7441
2	2003	4.240	07-Feb-18	8100	87.560	88.8879	5.67%	10.1133	9.8403
5	1998	8.000	30-Oct-18	3000	123.250	123.9276	2.93%	9.3427	9.0871