

MGS Details of Prices, Weights and Duration

29-Oct-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
3	1983	8.600	31-Oct-04	1000	100.030	104.2833	0.00%	0.0054	0.0054
1	1984	5.000	15-Apr-05	8500	101.280	101.4723	0.00%	0.4615	0.4565
3	1998	7.424	30-Sep-05	2450	104.600	105.1915	0.00%	0.9029	0.8924
2	1980	8.500	02-Oct-05	1500	105.610	106.2405	0.00%	0.9060	0.8956
3	1984	8.600	15-Dec-05	1800	106.400	109.5956	1.36%	1.0700	1.0553
3	1985	8.500	15-Dec-05	1550	106.530	109.6885	1.17%	1.0707	1.0571
1	1989	6.850	15-Mar-06	500	105.570	106.4026	0.37%	1.3309	1.3131
1	1985	8.600	15-Apr-06	1300	108.330	108.6608	0.97%	1.4032	1.3842
1	1985	6.697	16-Aug-06	7000	106.600	107.9467	5.19%	1.7075	1.6831
2	1985	8.600	01-Sep-06	1200	110.090	111.4679	0.92%	1.7263	1.7014
3	1996	6.810	29-Nov-06	7500	107.570	110.4013	5.69%	1.9327	1.9038
3	1985	8.500	01-Dec-06	850	110.980	114.4636	0.67%	1.9078	1.8792
1	1986	8.600	15-Mar-07	1300	112.370	113.4153	1.01%	2.1940	2.1599
1	1989	6.900	15-Mar-07	3500	108.510	109.3487	2.63%	2.2250	2.1904
2	1986	8.600	15-Jul-07	1200	113.640	116.1172	0.96%	2.4420	2.4024
1	1997	7.284	15-Oct-07	4000	110.840	111.1202	3.06%	2.7249	2.6793
1	1997	3.150	27-Nov-07	3000	99.150	100.4768	2.07%	2.9192	2.8698
3	1986	8.600	01-Dec-07	9600	114.980	118.5046	7.82%	2.7209	2.6748
1	1987	7.600	15-Mar-08	3650	112.850	113.7738	2.85%	3.0422	2.9894
2	1988	6.450	01-Jul-08	1000	109.670	111.7733	0.77%	3.2864	3.2281
4	2003	3.917	30-Sep-08	4150	100.830	101.1421	2.89%	3.6628	3.5965
3	1988	6.450	30-Nov-08	2600	110.220	112.8811	2.02%	3.5961	3.5303
6	1998	7.005	15-Dec-08	2000	112.380	114.9830	1.58%	3.6055	3.5393
6	1998	4.305	27-Feb-09	12000	102.040	102.7770	8.48%	3.9722	3.8983
1	1989	7.000	15-Mar-09	500	112.790	113.6408	0.39%	3.8550	3.7832
1	1989	4.032	15-Sep-09	4000	100.480	100.9701	2.78%	4.4577	4.3720
4	1999	6.844	01-Oct-09	9500	112.910	113.4365	7.41%	4.2886	4.2059
1	2001	3.833	28-Sep-11	5000	96.930	97.2582	3.34%	6.1044	5.9744
3	1991	8.500	30-Nov-12	1000	126.220	129.7268	0.89%	6.0986	5.9620
2	2002	4.053	04-Dec-12	3000	96.440	98.0678	2.02%	6.8445	6.6912
3	2003	3.702	25-Feb-13	17100	93.700	94.3539	11.09%	7.1463	6.9849
4	1998	8.000	30-Oct-13	3000	123.710	127.6881	2.63%	6.6453	6.4916
2	2004	5.094	30-Apr-14	5000	102.020	102.0200	3.51%	7.4882	7.3117
5	1999	7.300	01-Oct-14	2000	118.640	119.2015	1.64%	7.4438	7.2656
1	2003	4.410	29-Jan-18	2000	91.380	92.4825	1.27%	9.8889	9.6325
2	2003	4.240	07-Feb-18	8100	89.740	90.6963	5.05%	9.9839	9.7249
5	1998	8.000	30-Oct-18	3000	125.110	129.0881	2.66%	8.9809	8.7440
5	1998	5.734	30-Jul-19	4000	102.210	103.6279	2.85%	10.0679	9.7979