

MGS Details of Prices, Weights and Duration

30-Nov-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1984	5.000	15-Apr-05	8500	101.270	101.9019	0.00%	0.3736	0.3707
3 1998	7.424	30-Sep-05	2450	104.770	106.0141	0.00%	0.8150	0.8084
2 1980	8.500	02-Oct-05	1500	105.690	107.0677	0.00%	0.8182	0.8116
3 1984	8.600	15-Dec-05	1800	106.710	111.0100	1.35%	0.9829	0.9730
3 1985	8.500	15-Dec-05	1550	106.880	110.7816	1.16%	0.9837	0.9749
1 1989	6.850	15-Mar-06	500	106.190	107.6281	0.36%	1.2427	1.2307
1 1985	8.600	15-Apr-06	1300	108.860	109.9468	0.97%	1.3156	1.3024
1 1985	6.697	16-Aug-06	7000	107.420	109.3490	5.17%	1.6212	1.6032
2 1985	8.600	01-Sep-06	1200	110.780	112.9181	0.92%	1.6386	1.6202
3 1996	6.810	29-Nov-06	7500	108.460	111.8840	5.67%	1.9049	1.8820
3 1985	8.500	01-Dec-06	850	111.750	115.9768	0.67%	1.8217	1.7997
1 1986	8.600	15-Mar-07	1300	113.230	115.0355	1.01%	2.1069	2.0798
1 1989	6.900	15-Mar-07	3500	109.480	110.9286	2.62%	2.1377	2.1102
2 1986	8.600	15-Jul-07	1200	114.600	117.8250	0.96%	2.3572	2.3247
1 1997	7.284	15-Oct-07	4000	111.910	112.8305	3.05%	2.6387	2.6006
1 1997	3.150	27-Nov-07	3000	100.440	102.0413	2.07%	2.8781	2.8356
3 1986	8.600	01-Dec-07	9600	115.960	120.2365	7.80%	2.6364	2.5974
1 1987	7.600	15-Mar-08	3650	113.980	115.5756	2.85%	2.9565	2.9114
2 1988	6.450	01-Jul-08	1000	110.940	113.6041	0.77%	3.2028	3.1525
4 2003	3.917	30-Sep-08	4150	102.280	102.9364	2.89%	3.5772	3.5196
3 1988	6.450	30-Nov-08	2600	111.580	114.8050	2.02%	3.6148	3.5555
6 1998	7.005	15-Dec-08	2000	113.730	116.9454	1.58%	3.5228	3.4648
6 1998	4.305	27-Feb-09	12000	103.550	104.6613	8.48%	3.8886	3.8237
1 1989	7.000	15-Mar-09	500	114.210	115.6796	0.39%	3.7713	3.7081
1 1989	4.032	15-Sep-09	4000	102.120	102.9665	2.78%	4.3736	4.2975
4 1999	6.844	01-Oct-09	9500	114.480	115.6081	7.42%	4.2067	4.1332
1 2001	3.833	28-Sep-11	5000	98.700	99.3671	3.36%	6.0250	5.9053
3 1991	8.500	30-Nov-12	1000	128.500	132.7500	0.90%	6.2338	6.1038
2 2002	4.053	04-Dec-12	3000	98.600	100.5822	2.04%	6.7745	6.6331
3 2003	3.702	25-Feb-13	17100	95.860	96.8358	11.19%	7.0757	6.9266
4 1998	8.000	30-Oct-13	3000	126.070	126.7547	2.57%	6.7970	6.6498
2 2004	5.094	30-Apr-14	5000	104.260	104.2600	3.52%	7.6105	7.4418
5 1999	7.300	01-Oct-14	2000	120.950	122.1533	1.65%	7.3848	7.2179
1 2003	4.410	29-Jan-18	2000	93.420	94.9060	1.28%	9.8452	9.6003
2 2003	4.240	07-Feb-18	8100	91.760	93.0850	5.09%	9.9396	9.6922
5 1998	8.000	30-Oct-18	3000	127.400	128.0847	2.60%	9.2283	8.9942
5 1998	5.734	30-Jul-19	4000	104.250	106.1665	2.87%	10.0334	9.7738