

MGS Details of Prices, Weights and Duration

31-Dec-04

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1984	5.000	15-Apr-05	8500	100.790	101.8477	0.00%	0.2885	0.2853
3 1998	7.424	30-Sep-05	2450	103.840	105.7164	0.00%	0.7298	0.7218
2 1980	8.500	02-Oct-05	1500	104.670	106.7716	0.00%	0.7330	0.7250
3 1984	8.600	15-Dec-05	1800	105.750	106.4824	0.00%	0.9360	0.9246
3 1985	8.500	15-Dec-05	1550	105.910	106.2836	0.00%	0.9363	0.9260
1 1989	6.850	15-Mar-06	500	105.360	107.3847	0.36%	1.1570	1.1438
1 1985	8.600	15-Apr-06	1300	107.900	109.7192	0.96%	1.2303	1.2161
1 1985	6.697	16-Aug-06	7000	106.740	109.2332	5.14%	1.5368	1.5182
2 1985	8.600	01-Sep-06	1200	109.960	112.8346	0.91%	1.5528	1.5340
3 1996	6.810	29-Nov-06	7500	107.920	108.5220	5.47%	1.8192	1.7964
3 1985	8.500	01-Dec-06	850	111.080	111.7805	0.64%	1.8057	1.7830
1 1986	8.600	15-Mar-07	1300	112.630	115.1720	1.01%	2.0212	1.9946
1 1989	6.900	15-Mar-07	3500	109.020	111.0595	2.61%	2.0519	2.0250
2 1986	8.600	15-Jul-07	1200	114.100	118.0495	0.95%	2.2729	2.2414
1 1997	7.284	15-Oct-07	4000	111.580	113.1208	3.04%	2.5536	2.5167
1 1997	3.150	27-Nov-07	3000	100.470	100.7659	2.03%	2.7925	2.7515
3 1986	8.600	01-Dec-07	9600	115.570	116.2788	7.51%	2.6490	2.6100
5 2004	3.135	17-Dec-07	3000	100.360	100.4806	2.03%	2.8484	2.8062
1 1987	7.600	15-Mar-08	3650	113.610	115.8564	2.84%	2.8708	2.8269
2 1988	6.450	01-Jul-08	3000	110.630	113.8375	2.30%	3.1184	3.0691
4 2003	3.917	30-Sep-08	4150	102.100	103.0900	2.88%	3.4919	3.4349
3 1988	6.450	30-Nov-08	2600	111.170	111.7193	1.95%	3.5292	3.4706
6 1998	7.005	15-Dec-08	2000	113.250	113.5579	1.53%	3.5447	3.4855
6 1998	4.305	27-Feb-09	12000	103.280	104.7540	8.46%	3.8039	3.7394
1 1989	7.000	15-Mar-09	500	113.740	115.8091	0.39%	3.6851	3.6225
1 1989	4.032	15-Sep-09	4000	101.950	103.1418	2.78%	4.2877	4.2123
4 1999	6.844	01-Oct-09	9500	114.110	115.8210	7.40%	4.1211	4.0485
1 2001	3.833	28-Sep-11	5000	98.490	99.4853	3.35%	5.9382	5.8192
3 1991	8.500	30-Nov-12	1000	127.830	128.5539	0.86%	6.1454	6.0157
2 2002	4.053	04-Dec-12	3000	98.270	98.5706	1.99%	6.8260	6.6820
3 2003	3.702	25-Feb-13	17100	95.570	96.8577	11.14%	6.9889	6.8401
4 1998	8.000	30-Oct-13	3000	125.500	126.8698	2.56%	6.7084	6.5617
2 2004	5.094	30-Apr-14	5000	103.860	103.8600	3.49%	7.5210	7.3526
5 1999	7.300	01-Oct-14	2000	120.300	122.1250	1.64%	7.2937	7.1268
1 2003	4.410	29-Jan-18	2000	92.830	94.6875	1.27%	9.7476	9.5020
2 2003	4.240	07-Feb-18	8100	91.180	92.8622	5.06%	9.8421	9.5939
5 1998	8.000	30-Oct-18	3000	126.490	127.8598	2.58%	9.1274	8.8928
5 1998	5.734	30-Jul-19	4000	103.540	105.9396	2.85%	9.9314	9.6713