

MGS Details of Prices, Weights and Duration

31-Jan-05

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1984	5.000	15-Apr-05	8500	100.560	102.0435	0.00%	0.2033	0.2011
3 1998	7.424	30-Sep-05	2450	103.440	105.9487	0.00%	0.6446	0.6378
2 1980	8.500	02-Oct-05	1500	104.180	107.0055	0.00%	0.6478	0.6409
3 1984	8.600	15-Dec-05	1800	105.250	106.7148	0.00%	0.8508	0.8405
3 1985	8.500	15-Dec-05	1550	105.430	106.5275	0.00%	0.8511	0.8420
1 1989	6.850	15-Mar-06	500	104.760	107.3713	0.36%	1.0713	1.0580
1 1985	8.600	15-Apr-06	1300	107.140	109.6916	0.96%	1.1450	1.1307
1 1985	6.697	16-Aug-06	7000	106.070	109.1273	5.12%	1.4523	1.4333
2 1985	8.600	01-Sep-06	1200	109.110	112.7210	0.91%	1.4669	1.4476
3 1996	6.810	29-Nov-06	7500	107.160	108.3452	5.45%	1.7334	1.7098
3 1985	8.500	01-Dec-06	850	110.170	111.5945	0.64%	1.7202	1.6968
1 1986	8.600	15-Mar-07	1300	111.720	114.9985	1.00%	1.9351	1.9078
1 1989	6.900	15-Mar-07	3500	108.250	110.8804	2.60%	1.9659	1.9382
2 1986	8.600	15-Jul-07	1200	113.280	113.6601	0.91%	2.2718	2.2388
1 1997	7.284	15-Oct-07	4000	110.970	113.1312	3.03%	2.4680	2.4313
1 1997	3.150	27-Nov-07	3000	100.250	100.8156	2.03%	2.7067	2.6660
3 1986	8.600	01-Dec-07	9600	114.910	116.3512	7.49%	2.5635	2.5248
5 2004	3.135	17-Dec-07	3000	100.170	100.5576	2.02%	2.7631	2.7213
1 1987	7.600	15-Mar-08	3650	113.120	116.0172	2.84%	2.7849	2.7417
2 1988	6.450	01-Jul-08	3000	110.280	110.8145	2.23%	3.1235	3.0736
4 2003	3.917	30-Sep-08	4150	102.000	103.3236	2.88%	3.4066	3.3508
3 1988	6.450	30-Nov-08	2600	110.910	112.0086	1.95%	3.4440	3.3867
6 1998	7.005	15-Dec-08	2000	112.970	113.8745	1.53%	3.4595	3.4017
6 1998	4.305	27-Feb-09	12000	103.200	105.0366	8.45%	3.7196	3.6565
1 1989	7.000	15-Mar-09	500	113.460	116.1285	0.39%	3.5994	3.5381
1 1989	4.032	15-Sep-09	4000	102.030	103.5671	2.78%	4.2023	4.1290
4 1999	6.844	01-Oct-09	9500	114.000	116.2939	7.41%	4.0364	3.9658
1 2001	3.833	28-Sep-11	5000	98.830	100.1535	3.36%	5.8543	5.7385
3 1991	8.500	30-Nov-12	1000	127.980	129.4278	0.87%	6.0635	5.9371
2 2002	4.053	04-Dec-12	3000	98.620	99.2658	2.00%	6.7432	6.6025
3 2003	3.702	25-Feb-13	17100	95.970	97.5695	11.19%	6.9075	6.7622
4 1998	8.000	30-Oct-13	3000	125.840	127.8949	2.57%	6.6285	6.4856
2 2004	5.094	30-Apr-14	5000	104.520	104.5200	3.50%	7.4426	7.2792
5 1999	7.300	01-Oct-14	2000	121.160	123.6067	1.66%	7.2203	7.0591
1 2003	4.410	29-Jan-18	2000	93.720	95.9496	1.29%	9.9096	9.6643
2 2003	4.240	07-Feb-18	8100	92.080	94.1193	5.11%	9.7763	9.5342
5 1998	8.000	30-Oct-18	3000	127.380	129.4349	2.60%	9.0623	8.8332
5 1998	5.734	30-Jul-19	4000	104.350	107.2330	2.88%	10.1392	9.8775