

MGS Details of Prices, Weights and Duration - 29 March 2002

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration
1 1999	5.624	30-Mar-02	2000	100.010	102.8065	0.00%	0.0028	0.0027
2 1982	8.500	31-Mar-02	2200	100.030	104.2333	0.00%	0.0055	0.0054
1 1981	8.350	30-Apr-02	500	100.480	103.9169	0.00%	0.0884	0.0872
2 1995	6.720	18-Sep-02	1000	101.820	105.3835	0.00%	0.4701	0.4636
2 1997	8.157	18-Nov-02	2000	103.350	106.3018	0.00%	0.6190	0.6104
1 1983	8.500	01-Mar-03	1100	105.100	105.7467	0.00%	0.9041	0.8913
1 1990	6.750	15-Mar-03	700	103.660	107.2952	0.00%	0.9459	0.9326
1 2000	4.427	31-Mar-03	8500	101.490	103.6792	8.12%	0.9736	0.9597
2 1982	8.275	30-Jun-03	1500	106.490	108.5016	1.50%	1.2004	1.1828
2 1983	8.500	01-Jul-03	1200	106.780	108.8228	1.20%	1.2018	1.1842
2 1998	9.030	15-Jul-03	2500	107.650	109.4710	2.52%	1.2373	1.2192
3 1982	8.600	30-Sep-03	1100	108.140	112.3927	1.14%	1.3919	1.3711
2 1996	6.586	30-Sep-03	2000	105.190	108.4468	2.00%	1.4153	1.3942
1 1989	6.750	15-Mar-04	5500	106.830	110.4652	5.60%	1.8697	1.8409
2 1999	5.337	15-Jun-04	8500	104.560	106.0849	8.31%	2.0913	2.0585
2 1984	8.500	15-Jun-04	1200	111.260	113.6886	1.26%	2.0315	1.9996
2 1991	8.350	30-Jul-04	700	111.490	112.8278	0.73%	2.1596	2.1255
1 1984	8.500	15-Sep-04	1300	112.350	116.9276	1.40%	2.2791	2.2427
3 1983	8.600	31-Oct-04	1000	113.140	116.6798	1.07%	2.3186	2.2814
1 1984	5.000	15-Apr-05	5500	104.710	106.9765	5.42%	2.8083	2.7619
3 1998	7.424	30-Sep-05	2450	112.820	116.4912	2.63%	3.0745	3.0215
2 1980	8.500	02-Oct-05	1500	116.360	120.5166	1.67%	3.0341	2.9818
3 1984	8.600	15-Dec-05	1800	117.160	119.6171	1.98%	3.2322	3.1748
3 1985	8.500	15-Dec-05	1550	116.990	119.4186	1.70%	3.2368	3.1800
1 1989	6.850	15-Mar-06	500	111.710	115.3990	0.53%	3.5556	3.4919
1 1985	8.600	15-Apr-06	1300	118.380	122.2784	1.46%	3.4407	3.3787
1 1985	6.697	16-Aug-06	7000	111.880	112.6385	7.26%	3.8812	3.8101
2 1985	8.600	01-Sep-06	1200	119.630	120.2843	1.33%	3.8169	3.7468
3 1996	6.810	29-Nov-06	2000	112.810	115.0675	2.12%	4.0387	3.9636
3 1985	8.500	01-Dec-06	850	119.990	122.7455	0.96%	3.9391	3.8658
1 1986	8.600	15-Mar-07	1300	121.290	125.9215	1.51%	4.2184	4.1388
1 1989	6.900	15-Mar-07	3500	113.670	117.3860	3.78%	4.3251	4.2435
2 1986	8.600	15-Jul-07	1200	122.220	123.9543	1.37%	4.4076	4.3230
1 1997	7.284	15-Oct-07	1000	116.380	119.6818	1.10%	4.6065	4.5170
3 1986	8.600	01-Dec-07	850	123.200	125.9879	0.99%	4.6271	4.5366
1 1987	7.600	15-Mar-08	650	118.640	122.7329	0.73%	4.9924	4.8933
2 1988	6.450	01-Jul-08	1000	112.840	114.3901	1.05%	5.2480	5.1425
3 1988	6.450	30-Nov-08	2600	113.120	115.2287	2.76%	5.5066	5.3939
6 1998	7.005	15-Dec-08	2000	116.360	118.3614	2.18%	5.4832	5.3709
1 1989	7.000	15-Mar-09	500	116.570	120.3398	0.55%	5.7297	5.6111
4 1999	6.844	01-Oct-09	6500	115.960	119.3256	7.14%	5.9472	5.8211
1 2001	3.833	28-Sep-11	5000	93.200	95.1271	4.38%	7.9852	7.8007
3 1991	8.500	30-Nov-12	1000	129.440	132.2188	1.22%	7.5191	7.3385
4 1998	8.000	30-Oct-13	3000	125.660	128.9746	3.56%	8.0051	7.8080
5 1999	7.300	01-Oct-14	2000	119.380	122.9698	2.27%	8.5332	8.3179
5 1998	8.000	30-Oct-18	3000	122.960	126.2746	3.49%	9.9161	9.6356