

MGS Details 14 March 2002

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	% All Series	Duration	M Duration	
1	1999	5.624	30-Mar-02	2000	100.130	102.6934	0.00%	0.0442	0.0436
2	1982	8.500	31-Mar-02	2200	100.260	104.1130	0.00%	0.0467	0.0461
1	1981	8.350	30-Apr-02	500	100.710	103.8009	0.00%	0.1298	0.1281
2	1995	6.720	18-Sep-02	1000	101.980	105.2657	0.00%	0.4951	0.4883
2	1997	8.157	18-Nov-02	2000	103.570	106.1838	0.00%	0.6604	0.6513
1	1983	8.500	01-Mar-03	1100	105.340	109.8943	0.00%	0.9448	0.9316
1	1990	6.750	15-Mar-03	700	103.760	107.1164	0.71%	0.9557	0.9420
1	2000	4.427	31-Mar-03	8500	101.530	103.5367	8.33%	1.0148	1.0002
2	1982	8.275	30-Jun-03	1500	106.670	108.3387	1.54%	1.2418	1.2235
2	1983	8.500	01-Jul-03	1200	106.970	108.6606	1.23%	1.2432	1.2249
2	1998	9.030	15-Jul-03	2500	107.850	109.2968	2.59%	1.2787	1.2598
3	1982	8.600	30-Sep-03	1100	108.320	112.2184	1.17%	1.4331	1.4115
2	1996	6.586	30-Sep-03	2000	105.290	108.2754	2.05%	1.4565	1.4346
1	1989	6.750	15-Mar-04	5500	106.900	110.2564	5.74%	1.8521	1.8232
2	1999	5.337	15-Jun-04	8500	104.540	105.8449	8.52%	2.1324	2.0985
2	1984	8.500	15-Jun-04	1200	111.360	113.4383	1.29%	2.0726	2.0397
2	1991	8.350	30-Jul-04	700	111.560	112.5519	0.75%	2.2009	2.1656
1	1984	8.500	15-Sep-04	1300	112.410	116.6365	1.44%	2.2353	2.1991
3	1983	8.600	31-Oct-04	1000	113.170	116.3534	1.10%	2.3598	2.3212
1	1984	5.000	15-Apr-05	5500	104.530	106.5904	5.55%	2.8492	2.8010
3	1998	7.424	30-Sep-05	2450	112.720	116.0853	2.69%	3.1151	3.0604
2	1980	8.500	02-Oct-05	1500	116.300	120.1063	1.71%	3.0747	3.0207
3	1984	8.600	15-Dec-05	1800	117.110	119.2127	2.03%	3.2729	3.2138
3	1985	8.500	15-Dec-05	1550	116.940	119.0183	1.75%	3.2774	3.2190
1	1989	6.850	15-Mar-06	500	111.620	115.0261	0.54%	3.4890	3.4256
1	1985	8.600	15-Apr-06	1300	118.340	121.8840	1.50%	3.4812	3.4176
1	1985	6.697	16-Aug-06	7000	111.720	112.2010	7.44%	3.9219	3.8489
2	1985	8.600	01-Sep-06	1200	119.520	124.1279	1.41%	3.8568	3.7848
3	1996	6.810	29-Nov-06	2000	112.600	114.5753	2.17%	4.0790	4.0018
3	1985	8.500	01-Dec-06	850	119.820	122.2252	0.98%	3.9791	3.9037
1	1986	8.600	15-Mar-07	1300	121.050	125.3262	1.54%	4.1118	4.0326
1	1989	6.900	15-Mar-07	500	113.400	116.8309	0.55%	4.2359	4.1544
2	1986	8.600	15-Jul-07	1200	121.950	123.3279	1.40%	4.4472	4.3601
1	1997	7.284	15-Oct-07	1000	116.050	119.0516	1.13%	4.6455	4.5534
3	1986	8.600	01-Dec-07	850	122.880	125.3135	1.01%	4.6659	4.5728
1	1987	7.600	15-Mar-08	650	118.280	122.0590	0.75%	4.8744	4.7758
2	1988	6.450	01-Jul-08	1000	112.480	113.7629	1.08%	5.2870	5.1789
3	1988	6.450	30-Nov-08	2600	112.810	114.6529	2.82%	5.5454	5.4303
6	1998	7.005	15-Dec-08	2000	116.070	117.7828	2.23%	5.5220	5.4073
1	1989	7.000	15-Mar-09	500	116.320	119.8007	0.57%	5.6000	5.4827
4	1999	6.844	01-Oct-09	6500	115.890	118.9736	7.32%	5.9872	5.8597
1	2001	3.833	28-Sep-11	5000	93.970	95.7383	4.53%	7.8746	7.6967
3	1991	8.500	30-Nov-12	1000	130.540	132.9686	1.26%	7.5740	7.3959
4	1998	8.000	30-Oct-13	3000	126.540	129.5231	3.68%	8.0593	7.8639
5	1999	7.300	01-Oct-14	2000	120.010	123.2990	2.33%	8.5854	8.3711
5	1998	8.000	30-Oct-18	3000	122.900	125.8831	3.58%	9.9547	9.6728