

MGS Details of Prices, Weights & Duration

as at:

31-Oct-02

Raised	Coupon	Maturity	Nominal	Clean Price	Dirty w coupons	% All Series	Duration	M duration
2 1997	8.157	18-Nov-02	2000	100.26	103.94	0.00%	0.0489	0.0483
1 1983	8.500	01-Mar-03	1100	101.88	103.29	0.00%	0.3343	0.3297
1 1990	6.750	15-Mar-03	700	101.45	102.31	0.00%	0.3729	0.3678
1 2000	4.427	31-Mar-03	8500	100.66	101.04	0.00%	0.4148	0.4091
2 1992	8.275	30-Jun-03	1500	103.56	106.33	0.00%	0.6464	0.6374
2 1983	8.500	01-Jul-03	1200	103.72	106.54	0.00%	0.6486	0.6396
2 1998	9.030	15-Jul-03	2500	104.30	106.95	0.00%	0.6855	0.6760
3 1982	8.600	30-Sep-03	1100	105.15	105.88	0.00%	0.8948	0.8822
2 1996	6.586	30-Sep-03	2000	103.34	103.90	0.00%	0.8992	0.8865
1 1989	6.750	15-Mar-04	5500	105.12	105.98	5.90%	1.3259	1.3069
2 1999	5.337	15-Jun-04	8500	103.78	105.79	9.10%	1.5483	1.5259
2 1984	8.500	15-Jun-04	1200	108.75	111.95	1.36%	1.5106	1.4887
2 1991	8.350	30-Jul-04	700	109.14	111.25	0.79%	1.6366	1.6129
1 1984	8.500	15-Sep-04	1300	110.04	111.12	1.46%	1.7605	1.7350
3 1983	8.600	31-Oct-04	1000	110.88	115.18	1.17%	1.8865	1.8590
1 1994	5.000	15-Apr-05	8500	104.71	107.43	9.24%	2.3402	2.3057
3 1998	7.424	30-Sep-05	2450	112.14	112.77	2.79%	2.6758	2.6358
2 1990	8.500	02-Oct-05	1500	115.15	115.83	1.76%	2.6540	2.6143
3 1984	8.600	15-Dec-05	1800	116.19	119.43	2.17%	2.7558	2.7135
3 1985	8.500	15-Dec-05	1550	116.10	119.30	1.87%	2.7595	2.7180
1 1989	6.850	15-Mar-06	500	112.02	112.89	0.57%	3.0658	3.0194
1 1985	8.600	15-Apr-06	1300	117.99	122.67	1.61%	3.0892	3.0425
3 1999	6.697	16-Aug-06	7000	112.79	114.17	8.08%	3.3987	3.3469
2 1985	8.600	01-Sep-06	1200	119.74	121.17	1.47%	3.3572	3.3060
3 1996	6.812	29-Nov-06	2000	114.07	116.94	2.37%	3.5741	3.5193
3 1986	8.500	01-Dec-06	850	120.52	124.05	1.07%	3.4911	3.4376
1 1986	8.600	15-Mar-07	1300	122.22	123.31	1.62%	3.7742	3.7162
1 1989	6.900	15-Mar-07	3500	115.32	116.20	4.11%	3.8632	3.8038
2 1986	8.600	15-Jul-07	1200	123.73	126.25	1.53%	3.9756	3.9143
1 1997	7.284	15-Oct-07	4000	118.85	122.81	4.97%	4.3054	4.2387
3 1986	8.600	01-Dec-07	850	125.36	128.93	1.11%	4.2114	4.1459
1 1987	7.600	15-Mar-08	650	121.53	122.50	0.81%	4.5685	4.4965
2 1988	6.450	01-Jul-08	1000	116.43	118.57	1.20%	4.8217	4.7446
3 1988	6.450	30-Nov-08	2600	117.13	119.83	3.15%	5.0953	5.0122
6 1998	7.005	15-Dec-08	2000	120.25	122.89	2.49%	5.0796	4.9966
1 1989	7.000	15-Mar-09	500	120.71	121.60	0.61%	5.3288	5.2407
4 1999	6.844	01-Oct-09	6500	120.74	121.30	7.98%	5.7341	5.6370
1 2001	3.833	28-Sep-11	5000	100.69	101.04	5.11%	7.6104	7.4707
3 1991	8.500	30-Nov-12	1000	138.31	141.86	1.43%	7.2932	7.1547
4 1998	8.000	30-Oct-13	3000	135.46	139.48	4.23%	8.0513	7.8940
5 1999	7.300	01-Oct-14	2000	129.93	130.53	2.64%	8.6280	8.4547
5 1998	8.000	30-Oct-18	3000	135.66	139.68	4.24%	10.2752	10.0352