

29-Apr-05

Type	Coupon	Maturity	Nominal	Clean Price	Dirty w Coupons	M Duration	% MGS	% All
							ALL Series 1+	Composite 0+
MGS	7.424	30-Sep-05	2,450	102.130	102.7182	0.4160	0.00%	1.00%
MGS	8.500	02-Oct-05	1,500	102.610	103.2370	0.4214	0.00%	0.62%
MGS	8.600	15-Dec-05	1,800	103.830	107.3740	0.6018	0.00%	0.77%
MGS	8.500	15-Dec-05	1,550	103.830	106.9825	0.6023	0.00%	0.66%
MGS	6.850	15-Mar-06	500	103.880	104.7176	0.8515	0.00%	0.21%
MGS	8.600	15-Apr-06	1,300	105.900	106.2290	0.9308	0.00%	0.55%
MGS	6.697	16-Aug-06	7,000	105.080	106.4120	1.2378	4.78%	2.97%
MGS	8.600	01-Sep-06	1,200	107.690	109.0688	1.2642	0.84%	0.52%
MGS	6.810	29-Nov-06	7,500	106.160	109.0006	1.4696	5.25%	3.26%
MGS	8.500	01-Dec-06	850	108.800	112.2794	1.4580	0.61%	0.38%
MGS	8.600	15-Mar-07	1,300	110.320	111.3716	1.7389	0.93%	0.58%
MGS	6.900	15-Mar-07	3,500	107.230	108.0738	1.7583	2.43%	1.51%
MGS	8.600	15-Jul-07	1,200	111.850	114.3207	1.9984	0.88%	0.55%
MGS	7.284	15-Oct-07	4,000	109.860	110.1386	2.2662	2.83%	1.76%
MGS	3.150	27-Nov-07	3,000	100.060	101.3914	2.4256	1.95%	1.21%
MGS	8.600	01-Dec-07	9,600	113.510	117.0303	2.2857	7.21%	4.48%
MGS	3.135	17-Dec-07	3,000	99.980	101.1255	2.4822	1.95%	1.21%
MGS	7.600	15-Mar-08	3,650	111.970	112.8993	2.5919	2.65%	1.64%
MGS	6.450	01-Jul-08	5,000	109.480	111.5825	2.8338	3.58%	2.22%
MGS	3.917	30-Sep-08	4,150	101.890	102.2004	3.1748	2.72%	1.69%
MGS	6.450	30-Nov-08	2,600	110.360	113.0180	3.1496	1.89%	1.17%
MGS	7.005	15-Dec-08	2,000	112.330	114.9280	3.1648	1.48%	0.92%
MGS	4.305	27-Feb-09	12,000	103.200	103.9254	3.4946	8.01%	4.97%
MGS	7.000	15-Mar-09	500	112.920	113.7760	3.4083	0.37%	0.23%
MGS	4.032	15-Sep-09	4,000	102.140	102.6330	3.9729	2.64%	1.64%
MGS	6.844	01-Oct-09	9,500	113.560	114.0836	3.8449	6.96%	4.32%
MGS	3.644	25-Aug-10	5,000	99.870	100.5042	4.7714	3.23%	2.00%
MGS	3.833	28-Sep-11	5,000	99.560	99.8933	5.6162	3.21%	1.99%
MGS	8.500	30-Nov-12	1,000	127.940	131.4427	5.7085	0.84%	0.52%
MGS	4.053	04-Dec-12	3,000	99.250	100.8757	6.3728	1.94%	1.21%
MGS	3.702	25-Feb-13	17,100	96.600	97.2443	6.6605	10.68%	6.63%
MGS	8.000	30-Oct-13	3,000	125.520	129.5196	6.2526	2.50%	1.55%
MGS	5.094	30-Apr-14	5,000	104.410	104.4100	7.0411	3.35%	2.08%
MGS	7.300	01-Oct-14	2,000	120.890	121.4485	7.0336	1.56%	0.97%
MGS	4.720	30-Sep-15	2,000	100.350	100.7240	8.1337	1.29%	0.80%
MGS	4.410	29-Jan-18	2,000	94.870	95.9664	9.4531	1.23%	0.76%
MGS	4.240	07-Feb-18	8,100	93.250	94.1987	9.5424	4.90%	3.04%
MGS	8.000	30-Oct-18	3,000	128.670	132.6696	8.6350	2.56%	1.59%
MGS	5.734	30-Jul-19	4,000	105.980	107.3897	9.6870	2.76%	1.71%
GII	-	31-Aug-08	2,000	88.668	88.6684	3.2774	1.14%	0.71%
GII	-	15-Jun-07	1,600	93.358	94.3582	2.0950	0.97%	0.60%
GII	-	29-Oct-09	1,500	83.614	83.6140	4.4114	0.81%	0.50%
GII	-	30-Sep-11	1,000	74.271	74.2713	6.2738	0.48%	0.30%
KHAZANAH	-	17-Mar-06	1,000	96.941	96.9414	0.8678	0.00%	0.39%
KHAZANAH	-	20-Mar-06	700	96.913	96.9129	0.8758	0.00%	0.27%
KHAZANAH	-	18-Dec-06	930	94.320	94.3198	1.6084	0.56%	0.35%
KHAZANAH	-	20-Mar-07	1,020	93.446	93.4459	1.8577	0.61%	0.38%
KHAZANAH	1.000	25-Mar-08	1,000	93.238	93.2376	2.8173	0.60%	0.37%
KHAZANAH	-	18-Jun-08	1,000	89.122	89.1220	3.0803	0.57%	0.36%
KHAZANAH	-	18-Sep-08	1,000	88.090	88.0899	3.3231	0.57%	0.35%
KHAZANAH	-	18-Dec-08	1,000	87.044	87.0438	3.5686	0.56%	0.35%
KHAZANAH	-	18-Sep-09	2,350	83.753	83.7533	4.2981	1.26%	0.78%
Cagamas	3.690	12-Jul-05	110	100.024	101.1147	0.2009	0.00%	0.04%
Cagamas	3.132	18-Jul-05	1,300	99.905	100.7791	0.2172	0.00%	0.52%
Cagamas	5.302	03-Aug-05	850	100.453	101.6982	0.2606	0.00%	0.34%
Cagamas	3.188	03-Oct-05	500	99.851	100.0773	0.4215	0.00%	0.20%
Cagamas	3.875	15-Mar-06	842	100.290	100.7637	0.8532	0.00%	0.34%
Cagamas	3.928	21-Mar-06	560	100.342	100.7580	0.8691	0.00%	0.22%
Cagamas	3.862	12-Apr-06	700	100.304	100.4838	0.9277	0.00%	0.28%
Cagamas	3.834	05-May-06	1,480	100.297	102.1509	0.9714	0.97%	0.60%
Cagamas	3.060	11-Jul-06	410	99.445	100.3580	1.1586	0.26%	0.16%

Cagamas	3.254	18-Jul-06	1,000	99.666	100.5738	1.1763	0.65%	0.40%
Cagamas	3.655	18-Aug-06	2,250	100.151	100.8574	1.2577	1.46%	0.90%
Cagamas	3.602	16-Oct-06	1,125	100.097	100.2245	1.4132	0.72%	0.45%
Cagamas	3.104	21-Nov-06	875	99.353	100.7160	1.4889	0.57%	0.35%
Cagamas	3.311	06-Dec-06	860	99.654	100.9641	1.5289	0.56%	0.35%
Cagamas	3.499	15-Jan-07	1,040	99.940	100.9455	1.6328	0.67%	0.42%
Cagamas	3.610	09-Mar-07	1,290	100.134	100.6347	1.7775	0.83%	0.52%
Cagamas	4.351	25-May-07	130	101.618	103.4811	1.9346	0.09%	0.05%
Cagamas	3.851	25-May-07	745	100.628	102.2768	1.9452	0.49%	0.30%
Cagamas	3.729	03-Sep-07	850	100.434	101.0115	2.2163	0.55%	0.34%
Cagamas	3.253	12-Sep-07	910	99.366	99.7904	2.2507	0.58%	0.36%
Cagamas	3.122	27-Feb-08	895	98.899	99.4248	2.6706	0.57%	0.35%
Cagamas	3.114	10-Jun-08	955	98.772	99.9694	2.9058	0.61%	0.38%
Cagamas	4.114	03-Sep-08	1,600	101.656	102.2933	3.0872	1.05%	0.65%
Cagamas	4.080	15-Jan-09	550	101.535	102.7072	3.3849	0.36%	0.23%
Cagamas	3.912	06-Dec-11	220	97.881	99.4281	5.6626	0.14%	0.09%
A	7.500	06-Oct-05	320	102.111	102.5827	0.4315	0.00%	0.13%
AA	4.000	15-Dec-05	250	100.846	102.3292	0.6113	0.00%	0.10%
A	8.000	26-Apr-06	150	104.639	108.7050	0.9576	0.00%	0.06%
A	7.750	22-May-06	250	104.381	107.7633	0.9926	0.17%	0.11%
A	8.250	22-May-06	250	104.898	108.4988	0.9896	0.17%	0.11%
AA	7.000	11-Jan-07	750	106.073	108.1613	1.5802	0.52%	0.32%
AA	3.000	28-Sep-07	400	98.181	98.4414	2.2958	0.25%	0.16%
A	6.400	31-Oct-07	250	102.463	105.6450	2.2240	0.17%	0.11%
AAA	7.900	02-Nov-07	450	110.257	114.1412	2.2151	0.33%	0.20%
AAA	4.300	30-Dec-07	200	101.795	103.2202	2.4743	0.13%	0.08%
A	6.000	26-Jan-08	150	101.665	103.2060	2.4693	0.10%	0.06%
A	7.500	26-Jan-08	150	105.443	107.3700	2.4285	0.10%	0.06%
AAA	1.000	24-Mar-08	1,000	92.592	92.6894	2.8110	0.60%	0.37%
A	8.500	26-Apr-08	150	107.774	112.0948	2.6401	0.11%	0.07%
A	7.875	29-Oct-08	210	105.475	109.4123	3.0448	0.15%	0.09%
AA	10.000	30-Oct-08	1,500	117.805	122.8043	2.8924	1.18%	0.73%
A	5.000	02-Dec-08	300	96.449	98.4824	3.1635	0.19%	0.12%
AAA	4.850	11-Dec-08	360	102.821	104.6728	3.2428	0.24%	0.15%
AA	10.250	10-Jan-09	1,500	119.554	122.6400	3.0751	1.18%	0.73%
AA	8.500	31-Mar-09	708	114.096	114.7691	3.3578	0.52%	0.32%
A	7.500	03-Apr-09	200	104.468	105.0011	3.3658	0.13%	0.08%
A	7.900	23-May-09	185	105.711	109.1376	3.3561	0.13%	0.08%
A	6.750	12-Dec-09	150	101.152	103.7109	3.8281	0.10%	0.06%
AA	3.000	26-Dec-09	200	92.666	93.6880	4.2224	0.12%	0.07%
AA	4.500	28-Aug-10	152	97.617	98.3633	4.6424	0.10%	0.06%
A	7.750	20-Jun-11	535	103.667	106.4347	4.7317	0.37%	0.23%
AAA	5.200	08-Jul-11	250	102.488	104.0825	5.1826	0.17%	0.10%
AA	6.300	16-Aug-11	1,000	105.101	106.3542	5.1290	0.68%	0.42%
AA	6.300	19-Sep-11	500	105.164	105.8655	5.2142	0.34%	0.21%
AA	9.250	19-Sep-11	500	120.955	121.9856	4.9376	0.39%	0.24%
AAA	8.450	16-Nov-12	1,606	120.838	124.6659	5.5931	1.29%	0.80%
A	7.500	15-Mar-17	174	91.976	92.8932	7.4879	0.10%	0.06%
AAA	4.450	31-May-05	300	100.185	102.0188	0.0869	0.00%	0.12%
AAA	5.500	12-Jun-05	765	100.380	102.4652	0.1195	0.00%	0.31%
AA	6.400	30-Mar-06	800	103.241	103.7655	0.8908	0.00%	0.33%
AA	7.800	15-Apr-06	300	104.712	105.0105	0.9304	0.00%	0.13%
AAA	4.900	31-May-06	400	102.217	104.2358	1.0383	0.27%	0.17%
AA	8.200	15-Apr-07	400	108.908	109.2213	1.8206	0.28%	0.17%
AAA	4.500	19-Apr-07	200	102.463	102.5863	1.8785	0.13%	0.08%
AAA	5.400	31-May-07	550	104.139	106.3645	1.9313	0.38%	0.23%
AAA	1.000	17-Jan-08	700	93.354	93.6362	2.6322	0.42%	0.26%
AA	6.750	28-Mar-08	200	107.123	107.7103	2.6337	0.14%	0.09%
AA	8.500	15-Apr-08	200	112.069	112.3945	2.6364	0.14%	0.09%
AAA	4.250	17-Apr-08	150	101.486	101.6248	2.7654	0.10%	0.06%
AAA	4.000	10-May-08	500	100.438	102.3168	2.7783	0.33%	0.20%
AAA	5.850	10-May-08	282	105.682	108.4296	2.7042	0.20%	0.12%
AAA	5.700	31-May-08	550	105.349	107.6978	2.7663	0.38%	0.24%
AAA	5.000	30-Jun-08	500	103.412	105.0558	2.8754	0.34%	0.21%
AA	3.000	21-Jan-09	1,500	95.051	95.8633	3.4449	0.92%	0.57%

AAA	5.050	19-Apr-09	220	103.513	103.6509	3.5781	0.15%	0.09%
AAA	6.100	31-May-09	550	107.212	109.7256	3.5387	0.39%	0.24%
AAA	5.200	30-Jun-09	500	103.931	105.6407	3.6752	0.34%	0.21%
AAA	4.380	06-Feb-10	1,500	99.910	100.9020	4.2247	0.97%	0.60%
AAA	6.400	31-May-10	550	108.649	111.2864	4.2545	0.39%	0.24%
AAA	5.450	30-Jun-10	500	104.431	106.2230	4.4163	0.34%	0.21%
A	5.850	21-Sep-10	177	96.109	96.7288	4.5065	0.11%	0.07%
AAA	4.900	15-Nov-10	370	101.428	103.6614	4.7129	0.25%	0.15%
A	5.550	15-Nov-10	168	94.239	96.7689	4.5422	0.10%	0.06%
AAA	5.250	17-Apr-11	260	103.001	103.1732	5.0862	0.17%	0.11%
AAA	5.900	19-Apr-11	400	106.358	106.5190	5.0258	0.27%	0.17%
AAA	6.700	31-May-11	550	110.308	113.0685	4.9130	0.40%	0.25%
AAA	5.700	30-Jun-11	500	105.129	107.0030	5.1026	0.34%	0.21%
A	3.500	18-Jul-11	190	82.571	83.5478	5.3219	0.10%	0.06%
AA	8.300	12-Sep-11	150	115.829	116.9114	4.9998	0.11%	0.07%
AA	3.150	21-Sep-11	200	88.293	88.6272	5.6258	0.11%	0.07%
AAA	7.950	16-Nov-11	166	117.170	120.7717	5.0627	0.13%	0.08%
AAA	8.150	16-Nov-11	188	118.280	121.9725	5.0427	0.15%	0.09%
AAA	8.250	16-Nov-11	199	118.835	122.5729	5.0328	0.16%	0.10%
AAA	6.850	31-May-12	350	111.035	113.8575	5.5318	0.26%	0.16%
AAA	5.950	30-Jun-12	500	105.769	107.7252	5.7317	0.35%	0.21%
AA	8.550	12-Sep-12	150	117.331	118.4466	5.5600	0.11%	0.07%
AAA	4.800	15-Mar-13	570	97.794	98.3809	6.4315	0.36%	0.22%
AAA	7.100	31-May-13	300	112.430	115.3557	6.0884	0.22%	0.14%
AAA	6.150	30-Jun-13	500	106.271	108.2925	6.3154	0.35%	0.22%
AAA	4.800	05-Jul-13	850	97.373	98.8849	6.5694	0.54%	0.33%
AA	8.700	12-Sep-13	150	118.232	119.3669	6.0801	0.11%	0.07%
AA	7.950	10-Oct-13	250	113.439	113.8515	6.2512	0.18%	0.11%
AAA	6.250	19-Apr-14	200	106.285	106.4558	6.8753	0.14%	0.08%
AAA	7.250	31-May-14	300	113.051	116.0384	6.6088	0.22%	0.14%
AAA	6.250	30-Jun-14	500	105.986	108.0409	6.8652	0.35%	0.22%
A	8.250	18-Jul-14	154	101.808	104.1101	6.2655	0.10%	0.06%
AA	8.900	12-Sep-14	150	119.191	120.3519	6.5433	0.12%	0.07%
AAA	6.250	19-Apr-15	400	105.122	105.2930	7.4183	0.27%	0.17%
AAA	7.350	31-May-15	200	113.119	116.1478	7.0908	0.15%	0.09%
AAA	6.300	30-Jun-15	560	105.149	107.2198	7.3781	0.39%	0.24%
A	8.250	18-Jul-15	168	99.911	102.2131	6.6650	0.11%	0.07%
AA	9.000	12-Sep-15	150	119.383	120.5573	6.9752	0.12%	0.07%
A	8.250	18-Jul-16	196	98.561	100.8631	7.0333	0.13%	0.08%
AA	9.200	12-Sep-16	195	120.760	121.9602	7.3602	0.15%	0.09%
AA	1.000	15-Dec-17	1,322	51.450	51.8207	11.0411	0.44%	0.27%
AA	7.600	11-May-18	5,570	106.237	109.7853	8.0828	3.93%	2.44%
AA	1.000	15-Sep-18	510	48.944	49.0662	11.6339	0.16%	0.10%
AA	7.010	13-Dec-21	2,000	98.164	100.8022	9.4068	1.29%	0.80%