

# Market Data

## Equities

### Nairobi Stocks

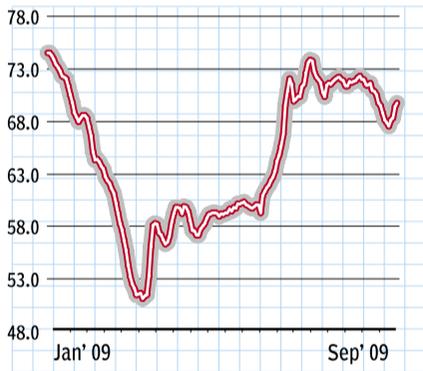
**NSE 20 Share Index**  
Nairobi 3185.98  
-0.09%



**AIG 27 Index**  
Nairobi 415.09  
-0.31%



**All Share Index (NASI)**  
Nairobi 69.14  
-0.4%



### African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
<b>KENYA</b>	<b>NSE 20 - SHR IDX</b>	3185.98	-0.09%	-2.89	3185.98	3185.98	3185.98	3188.87
<b>SOUTH AFRICA</b>	<b>ALL SHARE INDEX</b>	24667.28	0.18%	44.20	24623.08	24737.04	24607.07	24623.08
<b>NIGERIA</b>	<b>NIGERIA INDEX</b>	21866.13	-1.47%	-326.73	21866.13	21866.13	21866.13	22192.86
<b>EGYPT</b>	<b>CASE 30 IDX</b>	6614.58	0.00%	0.00	6614.58	6614.58	6614.58	6,614.58
<b>GHANA</b>	<b>GHANA INDEX</b>	6469.64	0.57%	36.53	6469.64	6469.64	6469.64	6,433.11
<b>ZAMBIA</b>	<b>LUSE ALL SHR IDX</b>	2711.63	0.00%	0.00	2711.63	2711.63	2711.63	2,711.63
<b>MOROCCO</b>	<b>CASA ALL SHARES</b>	10814.42	0.40%	43.48	10784.44	10814.42	10702.14	10770.94
<b>MALAWI</b>	<b>MALAWI ALL SHR</b>	4961.48	0.00%	0.00	4961.48	4961.48	4961.48	4961.48

### Weekly Share Report

STATUS	DATE	52 WK HIGH	52 WK LOW	YTD %	VWA	WEEKLY	WEEKLY	SHARES		EPS		EPS		DPS		TOTAL
					PRICE	PRICE	TRADED	ISSUED	MKT CAP.	LATEST	P / E	INTERIM	P / E	LATEST	DIVIDEND	
					LAST FRI.	CHANGE	SHARES	MM	KSHS MM.	12MNTH	TRAILING	6 MNTH	FORWARD	12MNTH	YIELD	

#### MIMS

##### AGRICULTURAL

<b>KAKUZI</b>		40.00	19.00	16.36%	32.00	1.59%	6,700	19.60	627.20	13.12	2.44	1.19	-	1.00	3.13%
<b>REA VIPINGO</b>		19.90	9.75	-30.20%	12.25	4.26%	8,200	60.00	735.00	2.80	4.38	1.31	6.37	0.20	1.63%
<b>SASINI</b>		14.90	4.00	-43.72%	6.50	0.78%	559,000	228.06	1482.36	3.84	1.69	0.68	6.37	0.00	0.00%

##### COMMERCIAL

<b>ACCESS</b>	XD	36.00	13.15	-28.00%	22.50	9.76%	487,100	203.58	4580.58	0.99	22.73	1.83	-	0.40	1.78%	
<b>CAR &amp; GEN</b>		54.50	29.00	-12.00%	44.00	2.33%	100	22.28	980.30	9.50	4.63	4.33	6.37	0.67	1.52%	
<b>CMC</b>		21.50	9.10	-41.34%	11.35	4.13%	313,000	582.71	6613.75	1.59	7.14	0.76	6.37	0.45	3.96%	
<b>HB</b>	S	-	-	0.00%	20.25	0.00%	0	0.36	7.29	-18.34	-1.10	-	-	0.00	0.00%	
<b>KQ</b>	CD	25/09/09	51.00	16.55	-50.78%	23.75	7.95%	140,600	461.62	10963.37	-8.85	-2.68	-	-	1.00	4.21%
<b>MARSHALLS</b>		36.00	24.00	-20.00%	24.00	0.00%	0	14.39	345.43	-11.80	-2.03	-4.54	-2.64	0.00	0.00%	
<b>NATION MEDIA</b>	XD	30/06/09	175.00	100.00	-20.65%	123.00	-0.81%	92,300	142.61	17541.09	9.03	13.62	2.71	-	5.50	4.47%
<b>SAFARICOM</b>	CD	19/08/09	7.85	2.55	-30.48%	3.65	1.39%	19,104,800	40000.00	146000.00	0.26	14.04	-	-	0.05	1.37%
<b>SCANGROUP</b>	XD	30/06/09	33.00	14.25	-15.57%	25.75	-9.65%	11,326,000	220.69	5682.76	1.79	14.39	0.66	-	0.62	2.41%
<b>STANDARD GRP</b>		60.50	39.75	-20.79%	40.00	0.00%	17,400	73.28	2931.00	3.57	11.20	1.24	-	1.10	2.75%	
<b>TPS EA</b>	XD	06/07/09	74.00	25.75	-37.12%	41.50	1.22%	15,700	105.86	4393.39	2.10	19.76	0.67	-	1.25	3.01%
<b>UCHUMI</b>	S	-	-	0.00%	14.50	0.00%	0	180.00	2610.00	0.53	27.36	-	-	0.00	0.00%	

#### FINANCE

<b>BARCLAYS</b>		72.50	35.50	-22.00%	48.75	6.56%	261,900	1357.88	66196.85	4.07	11.98	2.30	-	2.00	4.10%	
<b>CENTUM INVEST.</b>		27.75	8.50	-40.44%	13.55	4.63%	268,600	549.95	7451.85	0.57	23.77	-	-	0.00	0.00%	
<b>CFC STANBIC</b>		118.00	44.75	-40.91%	58.50	0.00%	27,200	273.68	16010.53	3.35	17.46	1.75	-	0.57	0.97%	
<b>DTBK</b>		96.00	43.25	-18.60%	70.00	0.00%	58,900	163.04	11412.60	6.28	11.15	3.21	-	1.40	2.00%	
<b>EQUITY</b>		32.40	11.85	-40.20%	15.25	6.64%	4,989,600	3702.78	56467.35	1.07	14.29	-	-	0.30	1.97%	
<b>HF</b>	XD	30/06/09	34.50	11.95	-32.50%	16.20	1.57%	347,900	230.00	3726.00	0.77	21.18	-	-	0.30	1.85%
<b>JUBILEE</b>	XD	10/07/09	195.00	83.00	-35.80%	113.00	3.67%	4,100	45.00	5085.00	14.14	7.99	5.38	-	3.25	2.88%
<b>KCB</b>		31.75	15.20	-20.54%	22.25	12.37%	3,004,900	2217.78	49345.56	1.97	11.29	-	-	1.00	4.49%	
<b>KENYA RE</b>	CD	22/06/09	17.50	8.00	-25.57%	11.35	7.58%	1,135,900	600.00	6810.00	1.97	5.76	1.10	-	0.50	4.41%
<b>NBK</b>		65.50	27.00	-32.74%	38.00	9.35%	105,100	200.00	7600.00	4.50	8.44	3.08	-	0.00	0.00%	
<b>NIC BANK</b>		61.00	27.50	-33.96%	35.00	12.90%	131,500	326.36	11422.66	3.49	10.03	1.63	-	0.50	1.43%	
<b>OLYMPIA</b>		16.25	8.00	-47.69%	7.35	3.52%	19,600	40.00	294.00	0.40	18.38	0.43	10.93	0.20	2.72%	
<b>PAN AFRICA</b>		77.00	44.00	-32.43%	50.00	0.00%	0	48.00	2400.00	-2.00	-25.00	-	-	0.00	0.00%	
<b>STAN. CHART.</b>		219.00	127.00	-24.47%	142.00	2.16%	23,700	271.97	38619.43	11.34	12.52	0.58	-	10.00	7.04%	
<b>CO-OP BANK</b>		10.60	6.00	#DIV/0!	9.45	6.18%	3,569,900	3492.37	33002.90	0.80	11.81	0.83	-	0.10	1.06%	

#### INDUSTRIAL

<b>ATHI RIVER</b>	CD	115.00	55.00	-16.82%	91.50	0.55%	42,100	99.06	9063.53	5.08	18.01	3.03	-	1.25	1.37%	
<b>BOC GASES</b>	S	-	-	0.00%	160.00	0.00%	0	19.53	3124.07	10.26	15.59	5.27	-	6.80	4.25%	
<b>BAMBURI</b>	XD	01/07/09	198.00	106.00	-17.30%	153.00	0.66%	77,400	362.96	55532.77	8.78	17.43	8.19	-	6.00	3.92%
<b>BAT</b>		169.00	128.00	13.46%	177.00	0.00%	6,900	100.00	17700.00	17.01	10.41	8.58	-	17.00	9.60%	
<b>CARBACID</b>	S	-	-	0.00%	137.00	0.00%	0	11.33	1551.77	14.72	9.31	8.88	7.71	10.00	7.30%	
<b>CROWN BERGER</b>	CD	26/06/09	43.25	10.00	35.11%	31.75	19.81%	149,400	23.73	753.33	1.20	26.46	1.75	-	1.00	3.15%
<b>EA CABLES</b>		41.75	14.70	-37.59%	22.00	-2.22%	63,100	202.50	4455.00	1.94	11.34	1.23	-	1.00	4.55%	
<b>EAPC</b>		115.00	62.00	-36.36%	70.00	0.00%	800	90.00	6300.00	8.49	8.24	-4.35	-8.62	2.60	3.71%	
<b>EABL</b>		202.00	97.00	-21.31%	144.00	-0.69%	506,200	790.77	113871.51	9.09	15.84	5.13	11.11	8.05	5.59%	
<b>EVEREADY EA</b>		6.10	2.50	-46.00%	2.70	-1.82%	195,900	210.00	567.00	0.09	31.76	0.00	-	0.00	0.00%	
<b>KENOL</b>		92.50	30.00	-40.35%	51.00	-3.77%	18,300	147.18	7505.98	8.37	6.09	3.12	-	8.59	16.84%	
<b>KPLC</b>		222.00	99.50	-27.12%	129.00	8.40%	56,000	79.13	10207.51	22.30	5.78	18.51	3.03	4.00	3.10%	
<b>KENGEN</b>		25.00	9.15	-40.70%	12.75	1.19%	458,200	2198.36	28029.11	2.19	5.82	0.53	12.03	0.90	7.06%	
<b>MUMIAS</b>		12.95	3.25	-25.79%	7.05	2.92%	4,121,300	1530.00	10786.50	1.05	6.71	0.11	20.45	0.40	5.67%	
<b>SAMEER</b>		9.85	4.35	-37.11%	5.00	4.17%	65,800	278.34	1391.71	0.54	9.26	-	-	0.00	0.00%	
<b>TOTAL</b>		35.00	24.00	0.00%	29.50	2.61%	30,000	175.07	5164.42	4.02	7.34	2.11	-	2.50	8.47%	
<b>UNGA</b>		14.35	6.50	-10.81%	9.90	-1.00%	15,600	75.71	749.52	3.67	2.70	-	-	0.00	0.00%	

#### AIMS

<b>A. BAUMANN</b>	S	11.10	11.10	0.00%	11.10	0.00%	0	3.84	42.62	-2.75	-4.04	-	-	0.00	0.00%	
<b>CITY TRUST</b>		155.00	133.00	-22.86%	108.00	-10.00%	4,100	5.73	618.66	6.27	17.22	-0.02	-	0.50	0.46%	
<b>EAAGADS</b>	CD	30/06/09	37.00	23.00	20.30%	19.85	0.00%	100	16.08	319.16	1.85	6.00	-	-	0.63	5.63%
<b>EXPRESS (K)</b>		20.50	8.50	-41.32%	9.80	0.00%	7,000	35.40	346.96	-1.24	-87.10	-	-	0.00	0.00%	
<b>WILLIAMSON TEA</b>		80.00	46.00	14.29%	80.00	0.00%	0	8.76	700.51	12.62	1.57	3.75	6.27	4.00	20.15%	
<b>KAPCHORUA TEA</b>		70.00	60.00	13.33%	85.00	0.00%	0	3.91	332.52	17.87	0.55	3.36	10.12	2.50	25.51%	
<b>K. ORCHARDS</b>		3.00	3.00	0.00%	3.00	0.00%	0	12.87	38.60	-0.61	-131.14	0.04	-	0.00	0.00%	
<b>LIMURU TEA</b>	XD/CB	338.00	305.00	-2.37%	330.00	0.00%	100	0.60	198.00	14.11	6.02	0.84	-	10.00	11.76	

# Market Data

## Equities & Bonds

### Share Price Performance Scorecard

(USE THIS TABLE TO TRACK THE SHARE PRICE MOVEMENT OF YOUR INVESTMENT PORTFOLIO ON THE NSE)

NAME	PREVIOUS	CLOSE	% 1D	% 5D	% 1M	% 3M	% 6M	% 1Y
A BAUMANN	11.10	11.10	-	-	-	-	-	-
ACCESS KENYA	22.50	22.50	0.00	9.76	-3.23	-6.25	54.11	-28.00
ATHI RIVER MIN	91.50	91.50	0.00	0.55	1.67	12.27	44.09	-16.82
BAMBURI	152.00	153.00	0.66	0.66	2.00	27.50	39.09	-17.30
BARCLAYS KEN	48.25	48.75	1.04	6.56	-5.34	5.98	33.56	-22.00
BAT KENYA	177.00	177.00	0.00	0.00	-1.67	12.03	27.34	13.46
BOC KENYA	160.00	160.00	-	-	-	-	-	-
CARBACID INV	137.00	137.00	-	-	-	-	-	-
CFC STANBIC BANK	58.50	58.50	0.00	0.00	-7.87	0.00	17.00	-40.91
CITY TRUST	120.00	108.00	-10.00	-10.00	-20.00	-27.03	-27.03	-22.86
CMC HOLDINGS	11.35	11.35	0.00	4.13	-3.40	-5.42	24.73	-41.34
CO-OP BANK	9.35	9.45	1.07	6.18	1.61	30.34	34.04	-
CROWN BERGER	33.50	31.75	-5.22	19.81	27.00	32.29	136.06	35.11
DIAMOND KEN	71.00	70.00	-1.41	0.00	-6.04	6.87	48.15	-18.60
EA CABLES	22.00	22.00	0.00	-2.22	-5.38	0.00	46.67	-37.59
EA PORT CEM	70.00	70.00	0.00	0.00	0.00	-6.67	-17.65	-36.36
EAGADS	19.85	19.85	0.00	0.00	-9.77	-35.97	10.28	20.30
EA AFR BREW	147.00	144.00	-2.04	-0.69	-6.49	17.07	48.45	-21.31
EQUITY BANK	15.60	15.25	-2.24	6.64	-9.76	9.32	60.53	-40.20
EVEREADY EA	2.65	2.70	1.89	-1.82	0.00	5.88	-1.82	-46.00
EXPRESS KEN	9.80	9.80	0.00	0.00	8.89	8.89	-10.91	-41.32
G WILLIAMSON	80.00	80.00	0.00	0.00	-9.60	63.27	63.27	14.29
HOUSING FIN	16.15	16.20	0.31	1.57	0.62	-1.22	25.10	-32.50
CENTUM INV	13.65	13.55	-0.73	4.63	-10.26	0.74	50.56	-40.44
JUBILEE HLDS	113.00	113.00	0.00	3.67	-9.60	-2.59	31.40	-35.80
KAKUZI	32.00	32.00	0.00	1.59	-8.57	25.49	68.42	16.36
KAPCHORUA	85.00	85.00	0.00	0.00	-3.95	30.77	25.00	13.33
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00
KENGEN	12.65	12.75	0.79	1.19	-9.57	4.08	35.64	-40.70
KENYA AIRWAYS	24.25	23.75	-2.06	7.95	-3.06	1.06	23.38	-50.78
KENYA COM BK	22.25	22.25	0.00	12.37	4.71	15.89	46.38	-20.54
KENYA OIL CO	51.50	51.00	-0.97	-3.77	-5.56	-9.73	20.00	-40.35
KENYA POWER	125.00	129.00	3.20	8.40	-5.15	7.50	29.65	-27.12
KENYA RE	11.65	11.35	-2.58	7.58	-3.40	-12.69	41.88	-25.57
LIMURU TEA	330.00	330.00	0.00	0.00	8.20	8.20	8.20	-2.37
MARSHALL	24.00	24.00	0.00	0.00	0.00	0.00	-2.04	-20.00
MUMIAS SUGAR	7.15	7.05	-1.40	2.92	17.50	43.88	101.43	-25.79
NATION MEDIA	124.00	123.00	-0.81	-0.81	-5.38	-3.15	7.89	-20.65
NATL BANK KEN	39.50	38.00	-3.80	9.35	-3.80	9.35	31.03	-32.74
NIC BANK	35.50	35.00	-1.41	12.90	-3.45	-0.71	9.38	-33.96
OLYMPIA CAPITAL	7.35	7.35	0.00	3.52	-2.00	-18.33	-8.13	-47.69
PAN AFR INS	50.00	50.00	0.00	0.00	0.00	8.70	6.38	-32.43
REA VIPINGO	12.30	12.25	-0.41	4.26	11.36	-9.59	21.89	-30.20
SAFARICOM	3.65	3.65	0.00	1.39	-2.67	30.36	40.38	-30.48
SAMEER AFRICA	5.00	5.00	0.00	4.17	-1.96	-3.85	4.17	-37.11
SASINI	6.35	6.50	2.36	0.78	2.36	8.33	62.50	-43.72
SCANGROUP	25.75	25.75	0.00	-9.65	0.00	7.29	50.58	-15.57
STANDARD GRP	40.00	40.00	0.00	0.00	-13.04	-11.11	-1.84	-20.79
STD CHART KEN	142.00	142.00	0.00	2.16	2.90	5.19	2.16	-24.47
TOTAL KENYA	29.50	29.50	0.00	2.61	-2.48	-3.28	5.36	0.00
TPS (SERENA)	41.25	41.50	0.61	1.22	-2.35	4.40	53.70	-37.12
UCHUMI SUPER	14.50	14.50	-	-	-	-	-	-
UNGA GROUP	10.00	9.90	-1.00	-1.00	-9.59	18.56	42.45	-10.81

### Corporate and Infrastructure Bonds

BONDS PRICELIST	ISSUE DATE	MATURITY DATE	ISSUED VALUE IN MILLIONS	COUPON RATE	COUPON (%)	PREVIOUS PRICE (%)
<b>INFRASTRUCTURE BOND</b>						
IFB 1/2009/12YR	23-FEB-09	8-FEB-21	18,572.82	FIXED	12.50	96.1871
<b>CORPORATE BONDS</b>						
<b>EADB BONDS</b>						
EADB FXT/2004/7	9-AUG-04	1-AUG-11	800	FIXED	7.50%	94.7582
<b>FAULU KENYA LTD FLOATING RATE NOTES</b>						
FR(MTN)/2005/5YR	4-APR-05	29-MAR-10	500	T.B.+0.5%	8.197%	98.4605
<b>PTA BANK LTD FLOATING RATE BOND</b>						
FR(MTN)/2005/7YR	4-JUL-05	5-JUL-12	800	T.B.+1.00%	8.824%	101.7400
FR(MTN)/2007/7YR	15-OCT-07	31-OCT-14	1,000	T.B.+1.00%	9.440%	100.0000
<b>ATHI RIVER MINING MEDIUM TERM FLOATING RATE NOTES</b>						
FR/2005/5YR	27-OCT-05	27-OCT-10	800	T.B.+1.75%	10.141%	103.2438
<b>BARCLAYS BANK MEDIUM TERM FLOATING RATE NOTES</b>						
FR(MTN)/2007/7YR	19-NOV-07	19-NOV-14	1,500	T.B.+0.6%	7.757%	100.0000
FX(MTN)/2008/7YR	14-JUL-08	14-JUL-15	2,000	T.B.+0.75%	8.70	95.1732
<b>SASINI LTD</b>						
SASINI LTD (5YR)	4-DEC-07	27-NOV-12	600	FIXED	11.75%	101.0678
<b>MRM</b>						
FR (MRM) 2008/8YR	27-OCT-08	3-JAN-17	1,378,500,000	T.B.+1.75%	10.19%	99.9693
FXD (MRM) 2008/8YR	27-OCT-08	3-JAN-17	621,500,000	FIXED	13.00%	
<b>CFC STANBIC BANK SENIOR &amp; SUBORDINATED BOND ISSUE</b>						
FR (CFC STANBIC) 2009/7YR	16-JUL-09	14-JUL-16	97,906,580	T.B (182) +1.75%	9.905%	
FXD (CFC STANBIC) 2009/7YR	16-JUL-09	14-JUL-16	2,402,093,420	FIXED	12.50%	

### Kenya Treasury Bonds

BONDS PRICELIST						4TH - SEPTEMBER -2009			
ISSUE DATE	MATURITY DATE	VALUE IN MN	COUPON RATE	COUPON (%)	TRADED YIELD (%)	PREVIOUS PRICE (%)	CLEAN PRICE (%)	TOTAL VALUE TRADED (KSHS)	
<b>ONE YEAR BONDS</b>									
ZC3/2008/1YR	24-NOV-08	23-NOV-09	5335.00	-				98.1091	
ZC1/2009/1YR	26-JAN-09	25-JAN-10	6109.00	-				96.5395	
<b>TWO YEAR BONDS</b>									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	6999.52	FIXED	8.75			99.8360	
FXD1/2008/2YR	28-APR-08	26-APR-10	3171.66	FIXED	8.75			98.6839	
FXD2/2008/2YR	26-MAY-08	24-MAY-10	6666.84	FIXED	8.75			99.3578	
FXD3/2008/2YR	25-AUG-08	23-AUG-10	3594.05	FIXED	8.75			104.3730	
FXD4/2008/2YR	29-DEC-08	27-DEC-10	3090.57	FIXED	8.75			99.1930	
FXD1/2009/2YR	23-MAR-09	21-MAR-11	8496.08	FIXED	8.75			99.0855	
FXD2/2009/2YR(RE-OPENED)	25-MAY-09	23-MAY-11	9251.31	FIXED	8.75			98.8925	
<b>THREE YEAR BONDS</b>									
FXD3/2006/3YR	25-SEP-06	21-SEP-09	3690.26	FIXED	8.50			99.8729	
<b>FOUR YEAR BONDS</b>									
FXD3/2005/4YR	31-OCT-05	26-OCT-09	5589.35	FIXED	12.25			101.3366	
FXD1/2006/4YR	24-APR-06	19-APR-10	3951.45	FIXED	11.25			111.4638	
FXD1/2007/4YR	26-FEB-07	21-FEB-11	3387.13	FIXED	11.00			101.2031	
<b>FIVE YEAR BONDS</b>									
FXD1/2005/5YR	20-JUN-05	14-JUN-10	1773.34	FIXED	12.50			102.9505	
FXD2/2005/5YR	28-NOV-05	22-NOV-10	5997.99	FIXED	13.00			100.5192	
FXD1/2006/5YR	29-MAY-06	23-MAY-11	1876.08	FIXED	11.25			103.5819	
FXD2/2006/5YR	31-JUL-06	25-JUL-11	2640.99	FIXED	11.25			99.9838	
FXD1/2007/5YR	29-JAN-07	23-JAN-12	2571.12	FIXED	11.25			102.9946	
FXD2/2007/5YR	27-AUG-07	20-AUG-12	4575.55	FIXED	9.50			98.7641	
FXD3/2007/5YR	24-SEP-07	17-SEP-12	8996.55	FIXED	9.50			98.9458	
FXD1/2008/5YR	28-JAN-08	21-JAN-13	5261.59	FIXED	9.50			98.7061	
FXD 2/2008/5YR	28-APR-08	22-APR-13	3828.33	FIXED	9.50			98.4676	
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	14,809.15	FIXED	9.50			95.8825	
FXD 4/2008/5YR(RE-OPENED)	27-OCT-08	21-OCT-13	9408.44	FIXED	9.50			96.7672	
<b>SIX YEAR BONDS</b>									
FXD3/2003/6YR	24-NOV-03	16-NOV-09	1652.89	FIXED	6.00			99.3220	
FXD1/2004/6YR	23-FEB-04	15-FEB-10	4260.28	FIXED	6.50			99.0744	
FXD2/2004/6YR	26-JUL-04	19-JUL-10	2481.93	FIXED	6.75	8.500	98.5637	98.5721	238,900,000
FXD1/2005/6YR	26-DEC-05	19-DEC-11	7307.51	FIXED	13.00	9.750	106.4662	106.4591	120,000,000
FXD1/2005/6YR	26-DEC-05	19-DEC-11	7307.51	FIXED	13.00	9.750	106.4662	106.4662	150,000,000
FXD1/2006/6YR	26-JUN-06	18-JUN-12	5999.08	FIXED	11.75			99.9604	
FXD2/2006/6YR	27-NOV-06	19-NOV-12	5695.01	FIXED	11.50	9.700	104.1933	104.8202	20,000,000
FXD1/2007/6YR	30-APR-07	22-APR-13	6001.26	FIXED	11.50			104.4865	
<b>SEVEN YEAR BONDS</b>									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	3036.64	FIXED	13.75			102.8948	
FXD2/2003/7YR	27-OCT-03	18-OCT-10	3094.88	FIXED	6.50			97.2768	
FXD1/2004/7YR	26-JAN-04	17-JAN-11	2562.58	FIXED	6.75			96.7031	
FXD2/2004/7YR	23-AUG-04	15-AUG-11	1704.41	FIXED	7.00			94.8208	
FXD1/2006/7YR	30-JAN-06	21-JAN-13	3177.01	FIXED	13.25			107.8188	
FXD2/2006/7YR	25-DEC-06	16-DEC-13	2261.63	FIXED	12.00			105.7962	
FXD1/2007/7YR	30-JUL-07	21-JUL-14	7999.98	FIXED	9.75			95.3086	
<b>EIGHT YEAR BONDS</b>									
FXD1/2003/8YR	28-APR-03	18-APR-11	3991.39	FIXED	12.50			103.9880	
FXD2/2003/8YR	29-SEP-03	19-SEP-11	5088.21	FIXED	7.00			95.2209	
FXD1/2004/8YR	22-MAR-04	12-MAR-12	2937.69	FIXED	7.50			94.8964	
FXD1/2006/8YR	27-FEB-06	17-FEB-14	3198.71	FIXED	13.25			87.3523	
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2630.10	FIXED	12.75			108.1452	
<b>NINE YEAR BONDS</b>									
FXD1/2003/9YR	26-MAY-03	14-MAY-12	2398.52	FIXED	12.75			106.6383	
FXD2/2003/9YR	28-JUL-03	16-JUL-12	8162.19	FIXED	9.50			99.2399	
FXD1/2006/9YR	24-APR-06	13-APR-15	3045.05	FIXED	13.50			103.7455	
<b>TEN YEAR BONDS</b>									
FXD1/2003/10YR	23-JUN-03	10-JUN-13	3096.54	FIXED	13.25			109.7423	
FXD2/2003/10YR	25-AUG-03	12-AUG-13	6352.87	FIXED	8.50			94.5358	
FXD1/2006/10YR	27-MAR-06	14-MAR-16	3344.97	FIXED	14.00			112.0187	
FXD2/2006/10YR	29-MAY-06	16-MAY-16	5088.33	FIXED	14.00			111.9195	
FXD1/2007/10YR	29-OCT-07	16-OCT-17	9000.00	FIXED	10.75			100.6671	
FXD1/2008/10YR	29-OCT-07	16-OCT-17	2901.99	FIXED	10.75	11.350	97.5703	96.7802	300,000
FXD2/2008/10YR(RE-OPENED)	28-JUL-07	16-JUL-18	13,504.70	FIXED	10.75			94.5463	