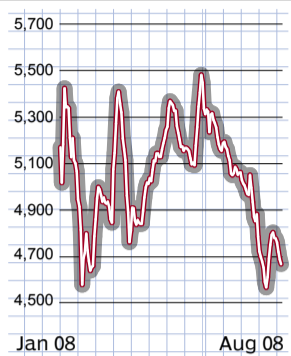


Market Data

Nairobi Stocks

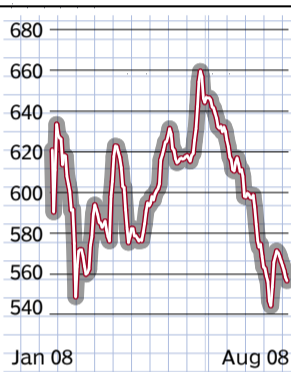
NSE 20 Share Index

Nairobi 4634.77
▲ +0.26%



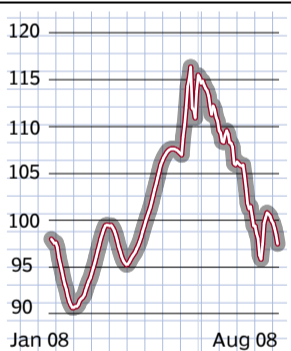
AIG 27 Index

Nairobi 551.27
▼ -0.31%



All Share Index (NASI)

Nairobi 97.21
▲ +0.04%



Currency Spot Rates

Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	68.63	68.77
STG POUND	122.85	123.08
EURO	99.94	100.16
SA RAND	8.82	8.87
KES / USHS	23.85	24.04
KES / TSHS	16.87	17.00
CANADIAN DOLLAR	64.18	64.32
SWISS FRANCS	62.17	62.32
JPY(100)	63.49	63.62
SW KRONER	10.56	10.59
NOR KRONER	12.53	12.56
DAN KRONER	13.57	13.60
IND RUPEE	1.55	1.55
HONGKONG DOLLAR	8.79	8.81
SINGAPORE DOLLAR	48.45	48.59
SAUDI RIYAL	18.30	18.34
CHINESE YUAN	10.04	10.06
AUSTRALIAN DOLLAR	59.35	59.50

Africa Indices

02 September 2008

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 INDEX	4,634.77	0.26%	▲ 12.16	4,634.77	4,634.77	4,634.77	4,634.77
SOUTH AFRICA	ALL SHARE INDEX	26,515.22	-1.27%	▼ -341.87	26,857.09	26,857.09	26,255.37	26,857.09
NIGERIA	NIGERIA INDEX	49,204.61	2.96%	▲ 1415.41	47,789.20	49,204.61	49,204.61	47,789.20
EGYPT	CASE 30 IDX	8,239.92	-2.35%	▼ -198.14	8,438.06	8,438.06	8,238.67	8,438.06
GHANA	GHANA INDEX	10,793.63	0.02%	▲ 2.68	10,790.95	10,793.63	10,793.63	10,790.95
TUNISIA	TUNIS SE INDEX	2,335.85	0.43%	▲ 10.11	2,335.85	2,335.85	2,335.85	2,335.85
ZAMBIA	LUSE ALL SHR IDX	3,682.55	-0.03%	▼ -1.01	3,683.56	3,682.55	3,682.55	3,683.56
MOROCCO	CFG INDEX	28,363.84	-0.42%	▼ -119.32	28,343.18	28,385.05	28,337.87	28,483.16
MALAWI	MALAWI ALL SHR	5,741.22	0.00%	▲ 0.00	5,741.22	5,741.22	5,741.22	5,741.22

Daily Share Report

ORDINARY SHARES	AVERAGE PRICES TODAY	DAILY PRICE CHANGE	SHARES TRADED TODAY	TOTAL SHARES ISSUED	MKT CAP. KSHS MN.	EPS LAST FULL YEAR	EPS INTERIM HALF YEAR	P/E HISTORICAL	P/E ANNUALIZED	DPS LAST FULL YEAR	TOTAL DIVIDEND YIELD
MIMS											
AGRICULTURAL											
UNILEVER	45.00	0.00%		48,875,000	2,199	-2.15	-0.02	-20.93	-1125.00	0.00	0.00%
KAKUZI	26.75	-1.83%	600	19,599,999	524	9.68	-1.94	2.76	-6.89	0.00	0.00%
REA VIPINGO	17.60	-0.85%	1,618	60,000,000	1,056	1.92	1.04	9.17	8.46	0.80	4.55%
SASINI	11.80	2.61%	3,700	228,055,500	2,691	-0.15	0.38	-78.67	15.53	0.00	0.00%
COMMERCIAL & SERVICES											
ACCESS	31.50	0.00%	317,000	199,885,578	6,296	0.83	0.51	37.95	30.88	0.30	0.95%
CAR & GEN	50.00	0.00%	400	22,279,616	1,114	7.85	-	6.37	-	0.67	1.34%
CMC	20.00	1.01%	601,760	582,709,440	11,654	2.03	1.04	9.85	9.62	0.35	1.75%
HUTCHINGS BIEMER	20.25	0.00%		360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	48.75	3.17%	68,806	461,615,484	22,504	8.37	-	5.82	-	1.75	3.59%
MARSHALLS	30.00	-1.64%	200	14,393,106	432	2.94	-	10.20	-	1.00	3.33%
NATION MEDIA	158.00	0.00%	92,300	142,610,520	22,532	7.64	3.53	20.68	22.38	5.25	3.32%
SAFARICOM	5.40	0.00%	5,142,900	40,000,000,000	216,000	0.35	-	15.61	-	0.05	0.93%
SCANGROUP	31.00	-3.13%	39,328	160,000,000	4,960	1.49	0.63	20.81	24.60	0.90	2.90%
STANDARD GRP	52.50	0.00%	843	73,275,029	3,847	3.01	1.28	17.44	20.51	1.10	2.10%
TPS EA	66.00	-2.22%	1,539	105,864,742	6,987	3.91	0.23	16.88	143.48	1.25	1.89%
UCHUMI	14.50	0.00%		180,000,000	2,610	-1.43	0.35	-10.14	20.71	0.00	0.00%
FINANCE & INVESTMENT											
BARCLAYS	62.50	-0.79%	103,405	1,357,884,000	84,868	3.61	2.13	17.31	14.67	1.65	2.64%
CFC STANBIC	100.00	-0.99%	5,444	273,684,211	27,368	2.81	1.81	35.59	27.62	1.00	1.00%
DTBK	88.00	-1.12%	516	163,037,108	14,347	4.72	2.90	18.64	15.17	1.40	1.59%
EQUITY	269.00	-0.74%	214,400	370,277,699	99,605	6.88	6.71	39.10	20.04	2.00	0.74%
HF	24.25	-3.96%	132,155	230,000,000	5,578	0.64	0.24	37.89	50.52	0.25	1.03%
CENTUM INVEST.	22.50	0.00%	64,175	549,951,880	12,374	1.58	-	14.24	-	0.45	2.00%
JUBILEE	177.00	0.00%	23,758	45,000,000	7,965	13.71	-	12.91	-	4.25	2.40%
KCB	28.50	1.79%	951,041	2,217,777,777	63,207	1.49	1.19	19.13	11.97	0.70	2.46%
KENYA RE	15.55	-0.32%	238,170	600,000,000	9,330	1.21	1.12	12.85	6.94	0.35	2.25%
NBK	58.00	0.00%	42,645	200,000,000	11,600	5.60	2.13	10.36	13.62	0.00	0.00%
NIC BANK	54.50	0.93%	19,372	296,692,383	16,170	2.57	1.53	21.21	17.81	0.80	1.47%
PAN AFRICA	75.00	0.00%		48,000,000	3,600	4.19	4.92	17.90	7.62	1.60	2.13%
STAN. CHART.	189.00	0.53%	12,830	271,967,810	51,402	12.14	5.57	15.57	16.97	10.00	5.29%
INDUSTRIAL & ALLIED											
ATHI RIVER	113.00	-0.88%	1,189	99,055,000	11,193	4.26	2.30	26.53	24.57	1.25	1.11%
BOC GASES	160.00	0.00%		19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	191.00	-0.52%	1,600	362,959,275	69,325	9.91	5.28	19.27	18.09	6.00	3.14%
BAT	157.00	0.00%	1,232	100,000,000	15,700	13.86	7.90	11.33	9.94	17.00	5.00%
CARBACID	137.00	0.00%		11,326,755	1,552	13.70	6.94	10.00	9.87	10.00	7.30%
CROWN BERGER	19.75	0.00%		23,727,000	469	3.15	1.98	6.27	4.99	1.00	5.06%
EA CABLES	34.25	-2.14%	70,339	202,500,000	6,936	1.85	1.08	18.51	15.86	0.90	2.63%
EAPC	110.00	0.00%	1,500	90,000,000	9,900	8.49	3.80	12.96	14.47	2.60	2.36%
EABL	184.00	0.55%	60,310	790,774,356	145,502	9.55	-	19.27	-	8.05	4.38%
EVEREADY EA	5.00	-1.96%	26,400	210,000,000	1,050	0.60	0.03	8.33	83.33	0.45	9.00%
KENOL	85.50	0.00%	8,800	147,176,120	12,584	8.74	2.97	9.78	14.39	1.80	2.11%
KPLC	179.00	-0.56%	12,900	79,128,000	14,164	21.72	12.08	8.24	7.41	3.00	1.68%
KENGEN	21.75	1.16%	402,994	2,198,361,456	47,814	1.11	0.80	19.59	13.59	0.80	3.68%
MUMIAS	9.85	-1.01%	674,126	1,530,000,000	15,071	0.79	-	12.47	-	0.40	4.06%
OLYMPIA	13.50	-3.23%	19,400	40,000,000	540	0.40	-	33.75	-	0.20	1.48%
SAMEER	7.90	-1.25%	10,300	278,342,393	2,199	0.43	0.01	18.37	395.00	0.00	0.00%
TOTAL	29.25	-0.85%	47,800	175,064,706	5,121	2.99	3.41	9.78	4.29	2.50	8.55%
UNGA	11.40	-0.87%	25,700	63,090,728	719	1.31	1.38	8.70	4.13	0.00	0.00%
AIMS											
A. BAUMANN	11.10	0.00%		3,840,066	43	-2.75	-	-4.04	-	0.00	0.00%
CITY TRUST	140.00	0.00%		5,207,558	729	6.59	-	21.24	-	3.00	2.14%
EAAGADS	33.00	-5.71%	100	8,039,250	265	-0.19	-1.66	-173.68	-9.93	0.00	0.00%
EXPRESS (K)	17.10	2.09%	4,200	35,403,790	605	2.08	0.26	8.22	32.88	0.50	2.92%
WILLIAMSON TEA	74.50	0.00%	5,600	8,756,320	652	-9.91	-	-7.52	-	0.50	0.67%
KAPCHORUA TEA	75.00	0.00%	200	3,912,000	293	-17.84	-	-4.20	-	0.50	0.67%
KENYA ORCHARDS	3.00	0.00%		12,868,124	39	0.07	0.11	42.86	14.06	0.00	0.00%
LIMURU TEA	338.00	0.00%		600,000	203	2.34	-	144.44	-	5.00	1.48%

FTSE 100

NAME	LAST	CLOSE	PCT.CHANGE
3I GROUP	932.00	915.50	1.80%
ALLIANCE & LEICS	335.00	329.00	1.82%
ANGLO AMERICAN	2,638.00	2,780.00	-5.11%
ANTOFAGASTA	574.50	590.50	-2.71%
ASSOC.BR.FOODS	817.50	805.50	1.49%
ASTRAZENECA	2,766.00	2,736.00	1.10%
AVIVA	539.50	524.50	2.86%
B SKY B	482.50	467.00	3.32%
BAE SYSTEMS	481.25	487.00	-1.18%
BARCLAYS	363.50	353.75	2.76%
BARRATT DEVLPMNT	165.25	156.00	5.93%
BG GROUP	1,097.00	1,165.00	-5.84%
BHP BILLITON	1,581.00	1,648.00	-4.07%
BP	508.00	521.00	-2.50%
BR LAND CO	764.50	760.50	0.53%
BRIT AM TOBACCO	1,905.00	1,902.00	0.16%
BRITISH AIRWAYS	277.00	261.75	5.83%
BRITISH ENERGY	726.50	737.00	-1.42%
BT GROUP	172.40	173.10	-0.40%
CABLE & WIRELESS	179.90	176.60	1.87%
CADBURY	645.50	634.00	1.81%
CAPITA GROUP	721.50	718.00	0.49%
CARNIVAL	1,971.00	1,891.00	4.23%
CARPHONE WAREHSE	206.25	200.50	2.87%
CENTRICA	331.75	328.00	1.14%
COMPASS GROUP	371.75	372.50	-0.20%
DAILY MAIL TST A	397.00	374.75	5.94%
DIAGEO	1,034.00	1,010.00	2.38%
DSG INTERNL	53.25	49.50	7.58%
ENTERPRISE INNS	306.00	296.00	3.38%
EXPERIAN	422.50	410.25	2.99%
FRIENDS PROVIDENT	101.80	99.80	2.00%
GLAXOSMITHKLINE	1,330.00	1,310.00	1.53%
HAMMERSON	951.33	944.50	0.79%
HBOS	321.00	317.00	1.26%
HOME RET GRP	267.25	255.25	4.70%
HSBC HOLDINGS	887.00	868.75	2.10%
ICAP PLC	485.50	477.25	1.73%
IMPERIAL TOBACCO	1,907.00	1,860.00	2.53%
INTERCONT HOTEL	772.00	757.50	1.91%
INTL POWER	383.50	387.50	-1.03%
ITV	46.30	44.90	3.12%
JOHNSON MATTHEY	1,614.00	1,591.00	1.45%
KAZAKHMYN	1,178.00	1,217.00	-3.20%
KINGFISHER	141.60	135.10	4.81%
LAND SECS GROUP	1,349.00	1,364.00	-1.10%
LEGAL & GENERAL	104.70	101.80	2.85%
LIBERTY INTL	979.00	975.00	0.41%
LLOYDS TSB GRP	311.50	307.50	1.30%
LONMIN PLC	3,435.00	3,430.00	0.15%
MAN GROUP	553.00	562.50	-1.69%
MARKS & SP.	267.00	260.50	2.50%
MITCHELLS & BUT	305.50	281.00	8.72%
MORRISON SUPMKT	290.75	285.25	1.93%
NATIONAL GRID	721.50	720.00	



Market Data

Share Price Performance Scorecard

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

NAME	LAST PRICE	CLSNG PRICE	%CHNG	%CHNG	%MTH	%CHNG	%CHNG	%CHNG	%CHNG	%CHNG
			1 DAY	5 DAY	TO DATE	1 MTH	3 MTH	6MTH	YR TO DATE	YEAR
ACCESSKENYA	31.50	31.50	-0.79	-5.97	-0.79	-1.56	-5.26	26.00	35.48	81.56
A BAUMANN	11.10	11.10	0.00	-11.20	-11.20	-11.20	-13.95	-52.77	-44.22	
ATHI RIVER MIN	114.00	114.00	0.00	-0.87	0.00	5.56	14.00	20.00	22.58	21.93
BAMBURI	192.00	192.00	0.00	-1.54	0.00	0.52	1.05	2.67	-2.04	-4.00
BARCLAYS KEN	63.00	63.00	0.00	-0.79	0.00	-3.82	-11.27	-12.50	-20.25	-19.23
BAT KENYA	157.00	157.00	0.00	1.95	0.00	0.64	-1.88	3.29	12.95	-1.88
BOC KENYA	160.00	160.00								
CARGEN KEN	50.00	50.00	-2.91	0.00	0.00	-2.91	2.56	-11.50	-12.28	-16.67
CARBACID INV	42.75	42.75	-68.80		-68.80	-68.80			-68.80	
CENTUM INVEST	22.50	22.50	-2.17	-7.22	-2.17	-7.22	-16.67	-17.43	-24.37	-28.57
CFC STANBIC	101.00	101.00	-0.98	-1.94	-0.98	-3.81	-12.17	-15.83	-21.71	-24.06
CITY TRUST	140.00	140.00	-9.68	1.45	5.26	5.26	-6.67	2.19	-6.67	-20.00
CMC HOLDINGS	19.80	19.80	-0.75	-1.00	-0.75	-0.25	3.94	30.69	7.61	28.99
CROWN BERGER	19.75	19.75	-48.03	-46.62	0.00	-47.68	-53.80	-58.42	-60.89	-57.53
DIAMOND KEN	89.00	89.00	-1.66	-1.66	-1.66	-3.78	-5.82	2.89	-5.82	-9.64
EA CABLES	35.00	35.00	-4.11	-6.04	-4.11	-2.78	-14.11	-14.11	-16.67	-27.84
EA PORT CEM	110.00	110.00	0.00	0.00	0.00	-1.79	0.00	-8.33	-21.43	-15.38
EAAGADS	35.00	35.00	6.06	0.00	6.06	-5.41	-5.41	-17.65	-22.22	-28.57
EASTAFR BREW	183.00	183.00	1.10	0.00	1.10	-3.17	-1.08	18.06	8.93	10.24
EQUITY BANK	271.00	271.00	-0.37	-4.91	-0.37	-1.09	-4.91	72.61	80.67	110.08
EVEREADY EA	5.10	5.10	-0.97	-1.92	-0.97	-4.67	2.00	-35.85	-35.85	-36.65
EXPRESS KEN	16.75	16.75	-1.47	-6.94	-1.47	-6.69	-21.18	-27.17	-31.63	-32.32
G WILLIAMSON	74.50	74.50	0.00	-1.32	-0.67	-6.88	-15.34	-8.02	-32.27	-41.34
HOUSING FIN	25.25	25.25	1.00	-3.81	1.00	-8.18	-15.83	-43.26	-44.81	-23.48
JUBILEE HLDS	177.00	177.00	0.00	-1.67	0.00	2.31	-6.84	-11.50	-16.90	-27.46
KAKUZI	27.25	27.25	-6.84	-22.14	-6.84	-28.29	-20.44	-14.84	-24.83	-22.14
KAPCHORUA	75.00	75.00	0.00	-3.85	0.00	0.00	-1.32	-16.67	-16.67	-18.48
KENGEN	21.50	21.50	-1.15	-2.27	-1.15	-6.52	-16.50	-17.31	-22.52	-31.20
KEN ORCHARDS	3.00	3.00	-17.81		-17.81	-40.00	-40.00		-40.00	
KENYA AIRWAYS	47.25	47.25	0.53	4.42	0.53	1.07	-6.44	-2.58	-25.59	-32.98
KENYA COM BK	28.00	28.00	3.70	0.00	3.70	-7.44	-13.18	0.00	-1.75	3.70
KENYA OIL CO	85.50	85.50	-4.47	-3.93	-4.47	-3.93	-3.93	-0.58	-25.65	-17.79
KENYA POWER	180.00	180.00	-0.55	-3.23	-0.55	-3.23	-13.46	-14.69	-17.05	-25.00
KENYA RE	15.60	15.60	-0.64	-2.80	-0.64	4.35	-3.70	-1.58	-7.96	-4.00
LIMURU TEA	338.00	338.00	0.00	0.00	0.00	0.00	0.00	-9.87	-9.87	-9.87
MARSHALL	30.50	30.50	1.67	1.67	1.67	1.67	-23.27	-21.79	-21.79	-15.28
MUMIAS SUGAR	9.95	9.95	-0.50	-3.40	-0.50	-7.01	-18.78	-24.62	-32.77	-74.81
NATION MEDIA	158.00	158.00	-1.25	-4.24	-1.25	-22.93	-5.39	-0.94	-3.07	22.01
NATLBANK KEN	58.00	58.00	-0.85	-4.13	-0.85	-7.20	-1.69	22.11	24.06	25.41
NIC BANK	54.00	54.00	-2.70	-6.90	-2.70	-1.82	-14.29	-3.57	-13.60	-66.25
OLYMPIA CAPITAL	13.95	13.95	-0.36	-5.10	-0.36	-2.45	1.09	0.00	-4.12	-29.90
PAN AFR INS	75.00	75.00	7.14	7.91	7.14	7.91	3.45	-6.25	-24.62	-24.62
REA VIPINGO	17.75	17.75	0.00	-4.83	0.00	-5.08	-3.53	-13.41	-20.22	-14.46
SAFARICOM	5.40	5.40	-1.82	-5.26	-1.82	-5.26			-26.53	
SAMEER AFRICA	8.00	8.00	0.00	1.91	0.00	-10.61	-21.57	-28.89	-33.88	-39.62
SASINI TEA	11.50	11.50	-1.71	-8.37	-1.71	-9.09	-17.86	-22.82	-34.29	-37.50
SCANGROUP	32.00	32.00	-0.78	-3.03	-0.78	7.56	1.59	5.79	7.56	23.08
STANDARD GRP	52.50	52.50	0.96	-0.94	0.96	-4.55	-8.70	-5.41	-7.89	-4.55
STD CHART KEN	188.00	188.00	-0.53	-2.08	-0.53	-4.57	-12.56	-12.15	-8.74	-1.57
TOTAL KENYA	29.50	29.50	0.00	0.00	0.00	-1.67	-1.67	-6.35	-12.59	-1.67
TPS (SERENA)	67.50	67.50	0.00	3.85	0.00	3.05	-10.00	2.27	-14.01	-18.18
UCHUMI SUPER	14.50	14.50								
UNGA GROUP	11.50	11.50	5.50	-5.35	5.50	-4.56	-15.75	-14.81	-25.57	-16.06
UNILEVER TEA	0.00	45.00	-1.10	-2.70	-5.26	-11.76	-19.64	-27.42	-30.77	-40.00

Kenya Treasury Bonds

ISSUE NO.	ISSUE DATE	MATURITY DATE	DAYS TO	ISSUED VALUE IN MILLIONS	COUPON RATE (%)	COUPON (%)	TRADED YIELD (%)	DATE	01-SEPT-08	TOTAL VALUE TRADED (KSHS)
								PREVIOUS PRICE (%)	CLEAN PRICE (%)	
ONE YEAR BONDS										
ZC1/2008/1YR	25-FEB-08	23-FEB-09	175	7,000	-		8.65	92.7479	96.0776	50,000,000
ZC2/2008/1YR	28-JUL-08	27-JUL-09	329	8,000	-		8.850	96.4053	92.6475	200,000,000
TWO YEAR BONDS										
FXD3/2006/2YR	30-OCT-06	27-OCT-08	56	4,000	FIXED	8.25		99.8326		
FXD3/2007/2YR	12-NOV-07	21-DEC-09	476	7,000	FIXED	8.75		98.4092		
FXD1/2007/2YR	29-JAN-07	26-JAN-09	147	5,690	FIXED	9.50		100.4970		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	203	5,690	FIXED	9.50		100.5389		
FXD1/2008/2YR	28-APR-08	26-APR-10	602	7,000	FIXED	8.75		98.4123		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	630	7,000	FIXED	8.75		98.4867		
FXD3/2008/2YR	25-AUG-08	23-AUG-10	721	8,000	FIXED	8.75		97.7992		
THREE YEAR BONDS										
FXD1/2006/3YR	27-FEB-06	23-FEB-09	175	5,797	FIXED	11.00		95.7962		
FXD1/2006/3YR	27-FEB-06	23-FEB-09	175	5,797	FIXED	11.00		95.7962		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	357	3,176	FIXED	8.50		101.9468		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	385	3,690	FIXED	8.50		99.2344		
FOUR YEAR BONDS										
FXD1/2005/4YR	23-MAY-05	18-MAY-09	259	3,625	FIXED	12.25	8.5500	102.4685	102.3974	190,000,000
FXD3/2005/4YR	31-OCT-05	26-OCT-09	420	5,607	FIXED	12.25		96.1342		
FXD1/2006/4YR	24-APR-06	19-APR-10	595	3,923	FIXED	11.25		102.8228		
FXD1/2007/4YR	26-FEB-07	21-FEB-11	903	5,126	FIXED	11.00		102.2564		
FIVE YEAR BONDS										
FXD1/2004/5YR	26-APR-04	20-APR-09	231	1,521	FIXED	6.00		98.0385		
FXD1/2005/5YR	20-JUN-05	14-JUN-10	651	1,827	FIXED	12.50		103.8482		
FXD2/2005/5YR	28-NOV-05	22-NOV-10	812	5,941	FIXED	13.00		106.1550		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	994	1,864	FIXED	11.25		105.4858		
FXD2/2006/5YR	31-JUL-06	25-JUL-11	1,057	2,594	FIXED	11.25		99.3747		
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,239	2,594	FIXED	11.25		103.8248		
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,449	4,528	FIXED	9.50		97.5892		
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,477	9,000	FIXED	9.50		99.9576		
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,603	7,000	FIXED	9.50		96.5039		
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,694	7,000	FIXED	9.50		95.5620		
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,813	7,000	FIXED	9.50		94.5691		
SIX YEAR BONDS										
FXD1/2002/6YR	30-SEP-02	22-SEP-08	21	1,997	FIXED	14.25		100.5307		
FXD1/2003/6YR	20-JAN-03	12-JAN-09	133	1,425	FIXED	14.00		99.9576		
FXD1/2003/6YR	20-JAN-03	12-JAN-09	133	1,425	FIXED	14.00		102.1279		
FXD2/2003/6YR	26-MAY-03	18-MAY-09	259	5,397	FIXED	11.50		101.6371		
FXD3/2003/6YR	24-NOV-03	16-NOV-09	441	1,694	FIXED	6.00		95.1142		
FXD1/2004/6YR	23-FEB-04	15-FEB-10	532	4,415	FIXED	6.50		95.3733		
FXD2/2004/6YR	26-JUL-04	19-JUL-10	686	2,526	FIXED	6.75		94.8062		
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,204	7,407	FIXED	13.00		108.3480		
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,386	6,013	FIXED	11.75		98.1923		
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,540	5,696	FIXED	11.50		103.3153		
FXD1/2007/6YR	30-APR-07	22-APR-13	1,694	6,000	FIXED	11.50		103.2074		
SEVEN YEAR BONDS										
FXD1/2003/7YR	24-MAR-03	15-MAR-10	560	2,801	FIXED	13.75		105.8015		
FXD2/2003/7YR	27-OCT-03	18-OCT-10	777	3,095	FIXED	6.50		93.6364		
FXD1/2004/7YR	26-JAN-04	17-JAN-11	868	2,662	FIXED	6.75		93.1619		
FXD2/2004/7YR	23-AUG-04	15-AUG-11	1,078	1,773	FIXED	7.00		91.3189		
FXD1/2006/7YR	30-JAN-06	21-JAN-13	1,603	3,235	FIXED	13.25		100.7921		
FXD2/2006/7YR	25-DEC-06	16-DEC-13	1,932	2,262	FIXED	12.00		106.4165		
FXD1/2007/7YR	30-JUL-07	21-JUL-14	2,149	8,000	FIXED	9.75		95.9010		
EIGHT YEAR BONDS										
FXD1/2003/8YR	28-APR-03	18-APR-11	959	3,907	FIXED	12.50		105.0430		
FXD2/2003/8YR	29-SEP-03	19-SEP-11	1,113	5,023	FIXED	7.00		93.0808		
FXD1/2004/8YR	22-MAR-04	12-MAR-12	1,288	3,038	FIXED	7.50				
FXD1/2006/8YR	27-FEB-06	17-FEB-14	1,995	3,319	FIXED	13.25		111.3092		
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,359	3,922	FIXED	12.75		109.8189		
NINE YEAR BONDS										
FXD1/2003/9YR	26-MAY-03	14-MAY-12	1,351	2,368	FIXED	12.75		105.9892		
FXD2/2003/9YR	28-JUL-03	16-JUL-12	1,414	7,187	FIXED	9.50		96.3474		
FXD1/2006/9YR	24-APR-06	13-APR-15	2,415	3,060	FIXED					