



Nairobi Stocks

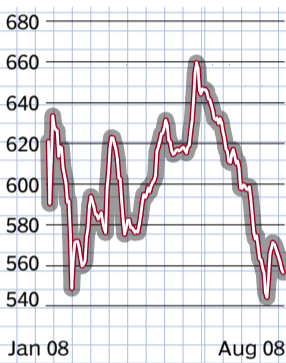
NSE 20 Share Index

Nairobi 4609.13  
▼ -1.85%



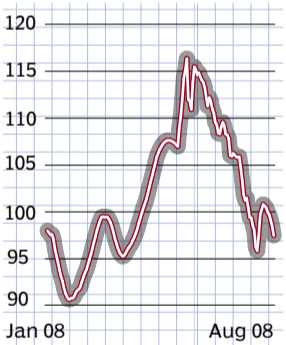
AIG 27 Index

Nairobi 525.77  
▼ -1.42%



All Share Index (NASI)

Nairobi 91.36  
▼ -0.93%



Currency Spot Rates

Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	70.54	70.70
STG POUND	123.52	123.79
EURO	98.55	98.79
SA RAND	8.60	8.63
KES / USHS	23.01	23.21
KES / TSHS	16.35	16.46
CANADIAN DOLLAR	65.62	65.79
SWISS FRANCS	62.06	62.21
JPY(100)	65.70	65.88
SW KRONER	10.35	10.38
NOR KRONER	12.23	12.26
DAN KRONER	13.22	13.25
IND RUPEE	1.55	1.56
HONGKONG DOLLAR	9.05	9.07
SINGAPORE DOLLAR	48.93	49.15
SAUDI RIYAL	18.81	18.85
CHINESE YUAN	10.31	10.33
AUSTRALIAN DOLLAR	56.21	56.37

Africa Indices

11 September 2008

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
<b>KENYA</b>	NSE 20 INDEX	4348.61	-1.85%	▼ -82.04	4348.61	4348.61	4348.61	4,430.65
<b>SOUTH AFRICA</b>	ALL SHARE INDEX	25410.06	0.54%	▲ 136.46	25,273.60	25,623.74	25,187.84	25,273.60
<b>NIGERIA</b>	NIGERIA INDEX	49086.89	-0.36%	▼ -176.98	49,263.87	49086.89	49086.89	49,263.87
<b>EGYPT</b>	CASE 30 IDX	8173.54	-1.07%	▼ -88.38	8,261.92	8,272.88	8,173.54	8,261.92
<b>GHANA</b>	GHANA INDEX	10842.06	0.02%	▲ 2.48	10,839.58	10842.06	10842.06	10,839.58
<b>TUNISIA</b>	TUNIS SE INDEX	2333.10	-0.26%	▼ -6.10	2,333.10	2,333.10	2,333.10	2,339.20
<b>ZAMBIA</b>	LUSE ALL SHR IDX	3653.70	0.20%	▲ 7.34	3,646.36	3653.70	3653.70	3,646.36
<b>MOROCCO</b>	CFG INDEX	27071.77	-0.08%	▼ -22.97	27,053.20	27,126.19	27,022.78	27,094.74
<b>MALAWI</b>	MALAWI ALL SHR	5741.73	0.00%	0.00	5,741.73	5,741.73	5,741.73	5,741.73

Daily Share Report

ORDINARY SHARES	AVERAGE PRICES	DAILY PRICE CHANGE	DAILY SHARES TRADED	TOTAL SHARES ISSUED	MKT CAP. KSHS MN.	EPS LAST FULL YEAR	EPS INTERIM HALF YEAR	P/E HISTORICAL	P/E ANNUALIZE	DPS LAST FULL YEAR	GROSS DIVIDEND YIELD
<b>MIMS</b>											
<b>AGRICULTURAL</b>											
UNILEVER	45.00	0.00%	-	48,875,000	2,199	-2.15	-0.02	-20.93	-1125.00	0.00	0.00%
KAKUZI	27.50	0.00%	-	19,599,999	539	9.68	-1.94	2.84	-7.09	0.00	0.00%
REA VIPINGO	17.50	-1.41%	12,700	60,000,000	1,050	1.92	1.04	9.11	8.41	0.80	4.57%
SASINI	10.45	-5.43%	6,500	228,055,500	2,383	-0.15	0.38	-69.67	13.75	0.00	0.00%
<b>COMMERCIAL &amp; SERVICES</b>											
ACCESS	29.00	-2.52%	123,394	199,885,578	5,797	0.83	0.51	34.94	28.43	0.30	1.03%
CAR & GEN	51.00	8.51%	4,100	22,279,616	1,136	7.85	3.50	6.50	7.29	0.67	1.31%
CMC	17.65	-5.87%	280,420	582,709,440	10,285	2.03	1.04	8.69	8.49	0.35	1.98%
HUTCHINGS BIEMER	20.25	0.00%	-	360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	47.75	-1.04%	77,850	461,615,484	22,042	8.37	-	5.70	-	1.75	3.66%
MARSHALLS	30.00	0.00%	-	14,393,106	432	2.94	-	10.20	-	1.00	3.33%
NATION MEDIA	140.00	-2.78%	16,500	142,610,520	19,965	7.64	3.53	18.32	19.83	5.25	3.75%
SAFARICOM	5.20	-0.95%	11,859,482	40,000,000,000	208,000	0.35	-	15.03	-	0.05	0.96%
SCANGROUP	28.00	-2.61%	59,050	160,000,000	4,480	1.49	0.63	18.79	22.22	0.90	3.21%
STANDARD GRP	52.00	0.97%	4,100	73,275,029	3,810	3.01	1.28	17.28	20.31	1.10	2.12%
TPS EA	63.00	1.61%	3,181	105,864,742	6,669	3.91	0.23	16.11	136.96	1.25	1.98%
UCHUMI	14.50	0.00%	-	180,000,000	2,610	-1.43	0.35	-10.14	20.71	0.00	0.00%
<b>FINANCE &amp; INVESTMENT</b>											
BARCLAYS	60.50	-0.82%	51,137	1,357,884,000	82,152	3.61	2.13	16.76	14.20	1.65	2.73%
CENTUM INVEST.	20.50	-2.38%	73,500	549,951,880	11,274	1.58	-	12.97	-	0.45	2.20%
CFC STANBIC	95.00	0.00%	-	273,684,211	26,000	2.81	1.81	33.81	26.24	1.00	1.05%
DTBK	80.00	-4.76%	2,602	163,037,108	13,043	4.72	2.90	16.95	13.79	1.40	1.75%
EQUITY	238.00	5.78%	1,481,900	370,277,699	88,126	6.88	6.71	34.59	17.73	2.00	0.84%
HF	23.25	-1.06%	108,566	230,000,000	5,348	0.64	0.24	36.33	48.44	0.25	1.08%
JUBILEE	169.00	-0.59%	959	45,000,000	7,605	13.71	5.34	12.33	15.82	4.25	2.51%
KCB	26.25	-0.94%	945,195	2,217,777,777	58,217	1.49	1.19	17.62	11.03	0.70	2.67%
KENYA RE	15.05	-1.63%	172,752	600,000,000	9,030	1.21	1.12	12.44	6.72	0.35	2.33%
NBK	49.00	-3.92%	39,983	200,000,000	9,800	5.60	2.13	8.75	11.50	0.00	0.00%
NIC BANK	49.50	-2.94%	13,142	296,692,383	14,686	2.57	1.53	19.26	16.18	0.80	1.62%
PAN AFRICA	75.00	0.00%	100	48,000,000	3,600	4.19	4.92	17.90	7.62	1.60	2.13%
STAN. CHART.	170.00	-4.49%	21,555	271,967,810	46,235	12.14	5.57	14.00	15.26	10.00	5.88%
<b>INDUSTRIAL &amp; ALLIED</b>											
ATHI RIVER	109.00	-0.91%	136,677	99,055,000	10,797	4.26	2.30	25.59	23.70	1.25	1.15%
BOC GASES	160.00	0.00%	-	19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	180.00	-2.70%	1,000	362,959,275	65,333	9.91	5.28	18.16	17.05	6.00	3.33%
BAT	156.00	-0.64%	56,400	100,000,000	15,600	13.86	7.90	11.26	9.87	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	36.75	5.00%	11,100	23,727,000	872	3.15	1.98	11.67	9.28	1.00	2.72%
EA CABLES	32.75	-0.76%	39,690	202,500,000	6,632	1.85	1.08	17.70	15.16	0.90	2.75%
EAPC	108.00	0.00%	-	90,000,000	9,720	8.49	3.80	12.72	14.21	2.60	2.41%
EABL	177.00	-1.12%	65,128	790,774,356	139,967	9.55	-	18.53	-	8.05	4.55%
EVEREADY EA	4.95	-1.00%	31,800	210,000,000	1,040	0.60	0.03	8.25	82.50	0.45	9.09%
KENOL	79.00	-1.25%	1,300	147,176,120	11,627	8.74	2.97	9.04	13.30	1.80	2.28%
KPLC	170.00	-0.58%	7,700	79,128,000	13,452	21.72	12.08	7.83	7.04	3.00	1.76%
KENGEN	19.35	-3.01%	229,726	2,198,361,456	42,538	1.11	0.80	17.43	12.09	0.80	4.13%
MUMIAS	9.00	0.00%	638,906	1,530,000,000	13,770	0.79	-	11.39	-	0.40	4.44%
OLYMPIA	13.35	2.30%	16,000	40,000,000	534	0.40	-	33.38	-	0.20	1.50%
SAMEER	7.00	-2.10%	27,700	278,342,393	1,948	0.43	0.01	16.28	350.00	0.00	0.00%
TOTAL	29.00	0.00%	42,100	175,064,706	5,077	2.99	3.41	9.70	4.26	2.50	8.62%
UNGA	11.75	-2.08%	5,200	63,090,728	741	1.31	1.38	8.97	4.26	0.00	0.00%
<b>AIMS</b>											
A. BAUMANN	11.10	0.00%	-	3,840,066	43	-2.75	-	-4.04	-	0.00	0.00%
CITY TRUST	138.00	0.00%	-	5,207,558	719	6.59	-	20.94	-	3.00	2.17%
EAAGADS	33.00	0.00%	-	8,039,250	265	-0.19	-1.66	-173.68	-9.93	0.00	0.00%
EXPRESS (K)	17.75	-6.33%	7,400	35,403,790	628	2.08	0.26	8.53	34.13	0.50	2.82%
WILLIAMSON TEA	70.00	0.00%	-	8,756,320	613	-9.91	-	-7.06	-	0.50	0.71%
KAPCHORUA TEA	75.00	0.00%	-	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.CHNG
3I GROUP	905.50	913.50	-0.88%
ALLIANCE & LEICS	293.25	295.50	-0.76%
ANGLO AMERICAN	2,291.00	2,195.00	4.37%
ANTOFAGASTA	506.00	488.00	3.69%
ASSOC.BR.FOODS	769.50	775.50	-1.03%
ASTRAZENECA	2,546.00	2,642.00	-3.63%
AVIVA	528.50	540.00	-2.13%
B SKY B	444.50	459.50	-3.26%
BAE SYSTEMS	456.00	462.00	-1.30%
BARCLAYS	337.75	346.50	-2.53%
BARRATT DEVLPMNT	147.00	156.00	-5.77%
BG GROUP	1,102.00	1,055.00	4.45%
BHP BILLITON	1,404.00	1,385.00	1.37%
BP	504.50	502.00	0.50%
BR LAND CO	797.00	812.50	-1.91%
BRIT AM TOBACCO	1,854.10	1,895.00	-2.11%
BRITISH AIRWAYS	248.25	260.00	-4.52%
BRITISH ENERGY	725.00	725.00	0.00%
BT GROUP	173.20	176.00	-1.59%
CABLE & WIRELESS	172.00	173.50	-0.86%
CADBURY	640.00	644.00	-0.62%
CAPITA GROUP	695.50	694.00	0.22%
CARNIVAL	2,013.00	2,020.00	-0.35%
CARPHONE WAREHSE	182.70	192.30	-4.99%
CENTRICA	319.00	320.00	-0.31%
COMPASS GROUP	349.25	343.50	1.67%
DAILY MAIL TST A	376.00	383.25	-1.89%
DIAGEO	1,024.00	1,045.00	-2.01%
DSG INTERNTL	54.50	58.25	-6.44%
ENTERPRISE INNS	231.75	234.25	-1.07%
EXPERIAN	428.25	430.25	-0.46%
FRIENDS PROVIDENT	98.40	101.00	-2.57%
GLAXOSMITHKLINE	1,248.50	1,280.00	-2.46%
HAMMERSON	980.50	994.50	-1.41%
HBOS	285.75	299.75	-4.67%
HOME RET GRP	227.75	24	



# 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 1 DAY	%CHNG 5 DAY	% MTH TO DATE	%CHNG 1 MTH	%CHNG 3 MTH	%CHNG 6MTH	%CHNG YR TO DATE	%CHNG YEAR
ACCESSKENYA	29.75	31.00	-4.03	-4.80	-6.30	-8.46	-11.85	6.25	27.96	66.67
A BAUMANN	11.10	11.10	0.00	-11.20	-11.20	-13.95	-52.77	-44.22		
ATHI RIVER MIN	110.00	110.00	0.00	0.00	-3.51	5.77	0.92	12.82	18.28	15.79
BAMBURI	185.00	185.00	0.00	-3.14	-3.65	0.00	-5.13	-6.09	-5.61	-7.04
BARCLAYS KEN	61.00	61.50	-0.81	-3.17	-3.17	-3.17	-15.28	-17.01	-22.78	-24.69
BAT KENYA	157.00	159.00	-1.26	0.00	0.00	2.61	-1.88	2.61	12.95	1.95
BOC KENYA	160.00	160.00								
CARGEN KEN	47.00	47.00	-4.08	-8.74	-6.00	-6.93	-7.84	-12.96	-17.54	-20.34
CARBACID INV	42.75	42.75	-68.80		-68.80	-68.80			-68.80	
CENTUM INVEST	21.00	21.00	0.00	-5.62	-8.70	-9.68	-25.66	-24.32	-29.41	-33.33
CFC STANBIC	95.00	99.50	-4.52	-5.00	-6.86	-9.52	-20.17	-21.49	-26.36	-34.93
CITY TRUST	138.00	138.00	-1.43	2.22	-1.43	-1.43	-7.38	-1.43	-8.00	-23.33
CMC HOLDINGS	18.75	19.15	-2.09	-4.58	-6.02	-1.83	-10.71	25.00	1.90	10.95
CROWN BERGER	35.00	38.25	-8.50	62.79	77.22	-1.41	-20.45	-23.08	-30.69	-25.13
DIAMOND KEN	84.00	84.50	-0.59	-3.45	-7.18	-4.00	-11.58	-8.20	-11.11	-16.83
EA CABLES	33.00	33.25	-0.75	-2.94	-9.59	-8.33	-21.89	-22.35	-21.43	-30.89
EA PORT CEM	108.00	108.00	0.00	-1.82	-1.82	-1.82	-6.09	-8.47	-22.86	-16.92
EAGADS	33.00	33.00	0.00	-5.71	-5.71	0.00	-10.81	-5.71	-26.67	-35.29
EASTAFR BREW	179.00	181.00	-1.10	-2.72	-1.10	-2.19	-13.53	9.82	6.55	0.56
EQUITY BANK	225.00	239.00	-5.86	-14.77	-17.28	-21.33	-22.95	49.01	50.00	78.57
EVEREADY EA	5.00	5.00	0.00	0.00	-2.91	0.00	-23.66	-44.13	-37.11	-37.89
EXPRESS KEN	18.95	17.65	7.37	11.47	11.47	7.67	-7.56	-14.83	-22.65	-24.95
G WILLIAMSON	70.00	70.00	0.00	-6.67	-6.04	-6.04	-12.50	-12.50	-36.36	-39.13
HOUSING FIN	23.50	24.50	-4.08	-2.08	-6.00	-6.93	-30.37	-47.19	-48.63	-27.69
JUBILEE HLDS	170.00	170.00	0.00	-2.30	-3.95	-7.10	-10.05	-15.42	-20.19	-26.09
KAKUZI	27.50	27.50	2.80	-5.17	-5.98	-27.63	-23.08	-14.06	-24.14	-23.61
KAPCHORUA	75.00	75.00	0.00	0.00	0.00	0.00	-5.06	-14.29	-16.67	-17.13
KENGEN	19.95	20.25	-1.48	-8.28	-8.28	-8.28	-23.27	-24.00	-28.11	-41.75
KEN ORCHARDS	3.00	3.00	-17.81		-17.81	-40.00	-40.00		-40.00	
KENYA AIRWAYS	48.25	48.25	0.00	0.00	2.66	5.46	-5.39	-20.25	-24.02	-35.67
KENYA COM BK	26.50	27.25	-2.75	-3.64	-1.85	-6.19	-15.87	-6.19	-7.02	-4.50
KENYA OIL CO	80.00	81.00	-1.23	-6.43	-10.61	-10.61	-13.04	-16.67	-30.43	-23.81
KENYA POWER	171.00	175.00	-2.29	-4.47	-5.52	-7.57	-22.62	-22.27	-21.20	-40.21
KENYA RE	15.30	15.30	0.00	-1.29	-2.55	2.34	-10.26	-3.77	-9.73	-15.93
LIMURU TEA	338.00	338.00	0.00	0.00	0.00	0.00	-9.87	-9.87	-9.87	
MARSHALL	30.00	30.00	-1.64	0.00	-1.64	0.00	-24.53	-23.08	-23.08	-14.29
MUMIAS SUGAR	9.00	9.15	-1.64	-7.22	-10.00	-13.88	-30.77	-30.77	-39.19	-78.95
NATION MEDIA	144.00	147.00	-2.04	-7.69	-10.00	-12.73	-15.54	-15.04	-11.66	-2.37
NATLBANK KEN	51.00	53.00	-3.77	-9.73	-12.82	-12.07	-12.82	2.51	9.09	8.51
NIC BANK	51.00	51.00	0.00	-4.67	-8.11	-6.42	-19.05	-17.07	-18.40	-72.28
OLYMPIA CAPITAL	13.05	14.05	-7.12	-3.33	-6.79	-5.09	-14.43	-8.42	-10.31	-18.18
PAN AFR INS	75.00	75.00	0.00	0.00	0.00	0.67	2.74	-5.66	-24.62	-24.62
REA VIPINGO	17.75	17.75	-0.28	0.85	0.00	-4.57	-19.32	-14.46	-20.22	-16.47
SAFARICOM	5.25	5.30	-0.94	-1.87	-4.55	-6.25	-24.46		-28.57	
SAMEER AFRICA	7.15	7.15	0.00	-8.92	-10.63	-10.06	-30.24	-45.63	-40.91	-43.48
SASINI TEA	11.05	11.60	-4.74	-3.91	-5.56	-7.92	-26.82	-32.83	-36.86	-40.11
SCANGROUP	28.75	29.25	-1.71	-4.96	-10.85	-4.96	-15.44	-9.45	-3.36	7.48
STANDARD GRP	51.50	51.50	0.00	-1.90	-0.96	0.00	-11.21	-7.21	-9.65	-11.21
STD CHART KEN	178.00	181.00	-1.66	-5.82	-5.82	-7.77	-18.35	-16.43	-13.59	-10.10
TOTAL KENYA	29.00	29.25	-0.85	-1.69	-1.69	-3.33	-6.45	-12.12	-14.07	-3.33
TPS (SERENA)	62.00	64.50	-3.88	-6.06	-8.15	1.64	-15.65	-17.88	-21.02	-24.39
UCHUMI SUPER	14.50	14.50								
UNGA GROUP	12.00	12.90	-6.98	4.35	10.09	5.26	-16.96	-14.59	-22.33	-22.33
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 DATE	MATURITY DATE	DAYS TO MATURITY	ISSUED VALUE IN MILLIONS	COUPON RATE (%)	COUPON (%)	TRADED YIELD (%)	PREVIOUS PRICE (%)	CLEAN PRICE (%)	TOTAL VALUE TRADED (KSHS)
<b>ONE YEAR BONDS</b>									
ZC1/2008/1YR	25-FEB-08	23-FEB-09	165	7,000	-		96.0776		
ZC2/2008/1YR	28-JUL-08	27-JUL-09	319	8,000	-		92.6475		
<b>TWO YEAR BONDS</b>									
FXD3/2006/2YR	30-OCT-06	27-OCT-08	46	4,000	FIXED	8.25	99.8326		
FXD3/2007/2YR	12-NOV-07	21-DEC-09	466	7,000	FIXED	8.75	98.4092		
FXD1/2007/2YR	29-JAN-07	26-JAN-09	137	5,690	FIXED	9.50	100.4970		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	193	5,690	FIXED	9.50	100.5389		
FXD1/2008/2YR	28-APR-08	26-APR-10	592	7,000	FIXED	8.75	98.4123		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	620	7,000	FIXED	8.75	9.800	98.2035	98.3786 100,000,000
FXD2/2008/2YR	26-MAY-08	24-MAY-10	620	7,000	FIXED	8.75	9.870	98.2035	98.2732 250,000,000
FXD3/2008/2YR	25-AUG-08	23-AUG-10	711	8,000	FIXED	8.75	9.865	97.7992	98.0569 200,000,000
<b>THREE YEAR BONDS</b>									
FXD1/2006/3YR	27-FEB-06	23-FEB-09	165	5,797	FIXED	11.00	95.7962		
FXD1/2006/3YR	27-FEB-06	23-FEB-09	165	5,797	FIXED	11.00	95.7962		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	347	3,176	FIXED	8.50	101.9468		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	375	3,690	FIXED	8.50	99.2344		
<b>FOUR YEAR BONDS</b>									
FXD1/2005/4YR	23-MAY-05	18-MAY-09	249	3,625	FIXED	12.25	102.3974		
FXD3/2005/4YR	31-OCT-05	26-OCT-09	410	5,607	FIXED	12.25	96.1342		
FXD1/2006/4YR	24-APR-06	19-APR-10	585	3,923	FIXED	11.25	102.8228		
FXD1/2007/4YR	26-FEB-07	21-FEB-11	893	5,126	FIXED	11.00	102.2564		
<b>FIVE YEAR BONDS</b>									
FXD1/2004/5YR	26-APR-04	20-APR-09	221	1,521	FIXED	6.00	98.0385		
FXD1/2005/5YR	20-JUN-05	14-JUN-10	641	1,827	FIXED	12.50	103.8482		
FXD2/2005/5YR	28-NOV-05	22-NOV-10	802	5,941	FIXED	13.00	106.1550		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	984	1,864	FIXED	11.25	105.4858		
FXD2/2006/5YR	31-JUL-06	25-JUL-11	1,047	2,594	FIXED	11.25	101.1851		
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,229	2,594	FIXED	11.25	103.8248		
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,439	4,528	FIXED	9.50	97.5892		
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,467	9,000	FIXED	9.50	99.9576		
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,593	7,000	FIXED	9.50	10.800	95.7276	95.3535 100,000,000
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,684	7,000	FIXED	9.50	95.1653		
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,803	7,000	FIXED	9.50	94.7577		
<b>SIX YEAR BONDS</b>									
FXD1/2002/6YR	30-SEP-02	22-SEP-08	11	1,997	FIXED	14.25	100.5307		
FXD1/2003/6YR	20-JAN-03	12-JAN-09	123	1,425	FIXED	14.00	99.9576		
FXD1/2003/6YR	20-JAN-03	12-JAN-09	123	1,425	FIXED	14.00	102.1279		
FXD2/2003/6YR	26-MAY-03	18-MAY-09	249	5,397	FIXED	11.50	101.8560		
FXD3/2003/6YR	24-NOV-03	16-NOV-09	431	1,694	FIXED	6.00	95.1142		
FXD1/2004/6YR	23-FEB-04	15-FEB-10	522	4,415	FIXED	6.50	94.8436		
FXD2/2004/6YR	26-JUL-04	19-JUL-10	676	2,526	FIXED	6.75	94.8062		
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,194	7,407	FIXED	13.00	108.3480		
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,376	6,013	FIXED	11.75	102.3878		
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,530	5,696	FIXED	11.50	103.3153		
FXD1/2007/6YR	30-APR-07	22-APR-13	1,684	6,000	FIXED	11.50	103.2074		
<b>SEVEN YEAR BONDS</b>									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	550	2,801	FIXED	13.75	105.8015		
FXD2/2003/7YR	27-OCT-03	18-OCT-10	767	3,095	FIXED	6.50	93.4896		
FXD1/2004/7YR	26-JAN-04	17-JAN-11	858	2,662	FIXED	6.75	93.1156		
FXD2/2004/7YR	23-AUG-04	15-AUG-11	1,068	1,773	FIXED	7.00	91.3189		
FXD1/2006/7YR	30-JAN-06	21-JAN-13	1,593	3,235	FIXED	13.25	100.7921		
FXD2/2006/7YR	25-DEC-06	16-DEC-13	1,922	2,262	FIXED	12.00	106.4165		
FXD1/2007/7YR	30-JUL-07	21-JUL-14	2,139	8,000	FIXED	9.75	95.9010		
<b>EIGHT YEAR BONDS</b>									
FXD1/2003/8YR	28-APR-03	18-APR-11	949	3,907	FIXED	12.50	105.0430		
FXD2/2003/8YR	29-SEP-03	19-SEP-11	1,103	5,023	FIXED	7.00	93.0808		
FXD1/2004/8YR	22-MAR-04	12-MAR-12	1,278	3,038	FIXED	7.50			
FXD1/2006/8YR	27-FEB-06	17-FEB-14	1,985	3,319	FIXED	13.25	111.3092		
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,349	3,922	FIXED	12.75	109.8189		
<b>NINE YEAR BONDS</b>									
FXD1/2003/9YR	26-MAY-03	14-MAY-12	1,341	2,368	FIXED	12.75	95.3578		
FXD2/2003/9YR	28-JUL-03	16-JUL-12	1,404	7,187	FIXED	9.50	96.3474		
FXD1/2006/9YR	24-APR-06	13-APR-15	2,405	3,060	FIXED	13.50	109.5409		
<b>TEN YEAR BONDS</b>									
FXD1/2003/10YR	23-JUN-03	10-JUN-13	1,733	2,705	FIXED	1			