

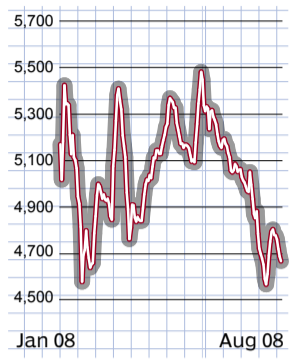
# Market Data



## Nairobi Stocks

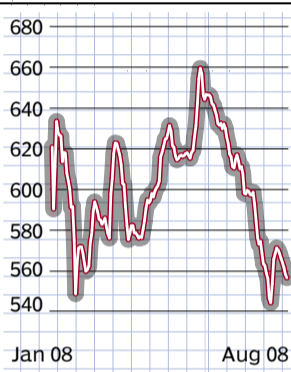
### NSE 20 Share Index

Nairobi 4055.23  
▲ 1.28%



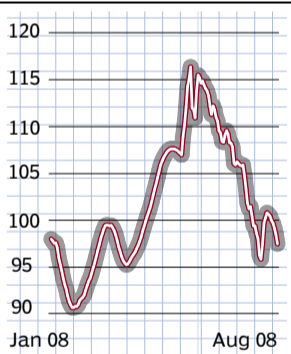
### AIG 27 Index

Nairobi 487.63  
▼ -0.83%



### All Share Index (NASI)

Nairobi 85.99  
▼ -1.45%



## Currency Spot Rates

### Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	72.77	72.91
STG POUND	132.65	132.88
EURO	104.43	104.65
SA RAND	8.87	8.89
KES / USHS	22.51	22.69
KES / TSHS	15.84	15.94
CAADIAN DOLLAR	68.25	68.40
SWISS FRANCS	65.95	66.10
JPY(100)	69.59	69.76
SW KRONER	10.83	10.86
NOR KRONER	12.48	12.52
DAN KRONER	14.00	14.03
IND RUPEE	1.56	1.56
HONGKONG DOLLAR	9.35	9.37
SINGAPORE DOLLAR	50.73	50.87
SAUDI RIYAL	19.40	19.44
CHINESE YUAN	10.63	10.65
AUSTRALIAN DOLLAR	58.08	58.23

## Africa Indices

18 September 2008

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 INDEX	4,055.23	1.28%	▲ 51.21	4,055.23	4,055.23	4,055.23	4,004.02
SOUTH AFRICA	ALL SHARE INDEX	24,587.19	1.09%	▲ 264	24,323.19	24,587.19	23,988.99	24,323.19
NIGERIA	NIGERIA INDEX	48,129.23	-0.52%	▼ -249.49	48,378.72	48,129.23	48,129.23	48,378.72
EGYPT	CASE 30 IDX	7,074.76	-4.66%	▼ -345.44	7,420.20	7,420.20	7,006.83	7,420.20
GHANA	GHANA INDEX	10,859.63	0.04%	▲ 4.30	10,855.33	10,859.63	10,859.63	10,855.33
TUNISIA	TUNIS SE INDEX	2,305.21	0.66%	▲ 15.06	2,305.21	2,305.21	2,305.21	2,290.15
ZAMBIA	LUSE ALL SHR IDX	3,633.10	0.30%	▲ 10.83	3,622.27	3,633.10	3,633.10	3,622.27
MOROCCO	CFG INDEX	25,334.58	2.30%	▲ 569.03	22,462.77	25,338.57	22,462.77	24,765.55
MALAWI	MALAWI ALL SHR	5,836.73	0.00%	▲ 0.00	5,836.73	5,836.73	5,836.73	5,836.73

## Daily Share Report

ORDINARY SHARES	AVERAGE PRICES	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
<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	27.00	-10.00%	1,000	19,599,999	529	9.68	-1.94	2.79	-6.96	0.00	0.00%
REA VIPINGO	16.65	-2.06%	4,400	60,000,000	999	1.92	1.04	8.67	8.00	0.80	4.80%
SASINI	8.90	-1.66%	45,600	228,055,500	2,030	-0.15	0.38	-59.33	11.71	0.00	0.00%
<b>COMMERCIAL &amp; SERVICES</b>											
ACCESS	26.25	5.00%	481,200	199,885,578	5,247	0.83	0.51	31.63	25.74	0.30	1.14%
CAR & GEN	47.00	0.00%	-	22,279,616	1,047	7.85	3.50	5.99	6.71	0.67	1.43%
CMC	17.65	0.57%	257,420	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	45.00	4.05%	461,703	461,615,484	20,773	8.37	-	5.38	-	1.75	3.89%
MARSHALLS	30.00	0.00%	-	14,393,106	432	2.94	-	10.20	-	1.00	3.33%
NATION MEDIA	128.00	4.92%	69,200	142,610,520	18,254	7.64	3.53	16.75	18.13	5.25	4.10%
SAFARICOM	4.90	2.08%	34,873,583	40,000,000,000	196,000	0.35	-	14.16	-	0.05	1.02%
SCANGROUP	27.25	4.81%	120,806	160,000,000	4,360	1.49	0.63	18.29	21.63	0.90	3.30%
STANDARD GRP	50.00	4.71%	3,537	73,275,029	3,664	3.01	1.28	16.61	19.53	1.10	2.20%
TPS EA	59.50	5.31%	18,870	105,864,742	6,299	3.91	0.23	15.22	129.35	1.25	2.10%
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	60.00	0.84%	920,246	1,357,884,000	81,473	3.61	2.13	16.62	14.08	1.65	2.75%
CENTUM INVEST.	20.25	2.79%	1,174,760	549,951,880	11,137	1.58	-	12.82	-	0.45	2.22%
CFC STANBIC	87.50	0.00%	-	273,684,211	23,947	2.81	1.81	31.14	24.17	1.00	1.14%
DTBK	78.50	-1.26%	81,000	163,037,108	12,798	4.72	2.90	16.63	13.53	1.40	1.78%
EQUITY	181.00	1.69%	389,600	370,277,699	67,020	6.88	6.71	26.31	13.49	2.00	1.10%
HF	21.00	3.70%	281,300	230,000,000	4,830	0.64	0.24	32.81	43.75	0.25	1.19%
JUBILEE	156.00	4.70%	4,300	45,000,000	7,020	13.71	5.34	11.38	14.61	4.25	2.72%
KCB	26.00	0.97%	1,997,786	2,217,777,777	57,662	1.49	1.19	17.45	10.92	0.70	2.69%
KENYA RE	14.15	2.91%	446,445	600,000,000	8,490	1.21	1.12	11.69	6.32	0.35	2.47%
NBK	47.25	2.72%	59,800	200,000,000	9,450	5.60	2.13	8.44	11.09	0.00	0.00%
NIC BANK	44.75	4.68%	22,509	296,692,383	13,277	2.57	1.53	17.41	14.62	0.80	1.79%
PAN AFRICA	74.00	0.00%	1,000	48,000,000	3,552	4.19	4.92	17.66	7.52	1.60	2.16%
STAN. CHART.	170.00	-0.58%	770,655	271,967,810	46,235	12.14	5.57	14.00	15.26	10.00	5.88%
<b>INDUSTRIAL &amp; ALLIED</b>											
ATHI RIVER	97.50	3.72%	17,528	99,055,000	9,658	4.26	2.30	22.89	21.20	1.25	1.28%
BOC GASES	160.00	0.00%	-	19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	175.00	0.00%	1,200	362,959,275	63,518	9.91	5.28	17.66	16.57	6.00	3.43%
BAT	148.00	-1.99%	2,500	100,000,000	14,800	13.86	7.90	10.68	9.37	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	31.50	-5.97%	99,300	23,727,000	747	3.15	1.98	10.00	7.95	1.00	3.17%
EA CABLES	32.00	4.92%	179,990	202,500,000	6,480	1.85	1.08	17.30	14.81	0.90	2.81%
EAPC	108.00	0.00%	-	90,000,000	9,720	8.49	3.80	12.72	14.21	2.60	2.41%
EABL	168.00	0.00%	137,300	790,774,356	132,850	9.55	-	17.59	-	8.05	4.79%
EVEREADY EA	4.40	-1.12%	22,090	210,000,000	924	0.60	0.03	7.33	73.33	0.45	10.23%
KENOL	80.00	8.84%	900	147,176,120	11,774	8.74	2.97	9.15	13.47	1.80	2.25%
KPLC	150.00	1.35%	6,116	79,128,000	11,869	21.72	12.08	6.91	6.21	3.00	2.00%
KENGEN	18.85	4.43%	555,010	2,198,361,456	41,439	1.11	0.80	16.98	11.78	0.80	4.24%
MUMIAS	8.25	0.00%	1,710,159	1,530,000,000	12,623	0.79	-	10.44	-	0.40	4.85%
OLYMPIA	13.60	2.64%	8,400	40,000,000	544	0.40	-	34.00	-	0.20	1.47%
SAMEER	7.05	0.71%	23,250	278,342,393	1,962	0.43	0.01	16.40	352.50	0.00	0.00%
TOTAL	29.00	3.57%	32,500	175,064,706	5,077	2.99	3.41	9.70	4.26	2.50	8.62%
UNGA	10.90	4.81%	11,351	63,090,728	688	1.31	1.38	8.32	3.95	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)	15.00	0.00%	4,393	35,403,790	531	2.08	0.26	7.21	28.85	0.50	3.33%
WILLIAMSON TEA	63.00	-10.00%	400	8,756,320	552	-9.91	-	-6.36	-	0.50	0.79%
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 CHANGE
3I GROUP	814.00	788.00	3.30%
ALLIANCE & LEICS	274.00	260.00	5.38%
ANGLO AMERICAN	2,173.00	2,049.00	6.05%
ANTOFAGASTA	440.75	423.25	4.13%
ASSOC.BR.FOODS	751.50	745.00	0.87%
ASTRAZENECA	2,412.00	2,455.00	-1.75%
AVIVA	481.00	455.50	5.60%
B SKY B	426.00	422.50	0.83%
BAE SYSTEMS	413.00	417.50	-1.08%
BARCLAYS	333.75	317.75	5.04%
BARRATT DEVLPMNT	139.25	122.50	13.67%
BG GROUP	1,072.00	1,028.00	4.28%
BHP BILLITON	1,338.00	1,290.00	3.72%
BP	481.25	472.25	1.91%
BR LAND CO	770.50	746.00	3.28%
BRIT AM TOBACCO	1,754.00	1,712.00	2.45%
BRITISH AIRWAYS	233.25	243.25	-4.11%
BRITISH ENERGY	722.00	715.50	0.91%
BT GROUP	163.10	166.10	-1.81%
CABLE & WIRELESS	161.60	163.30	-1.04%
CADBURY	622.00	624.00	-0.32%
CAPITA GROUP	715.00	709.00	0.85%
CARNIVAL	2,018.00	1,966.00	2.64%
CARPHONE WAREHSE	168.50	168.00	0.30%
CENTRICA	320.25	325.50	-1.61%
COMPASS GROUP	341.50	328.00	4.12%
DAILY MAIL TST A	349.50	335.50	4.17%
DIAGEO	967.50	1,008.00	-4.02%
DSG INTERNTL	58.50	52.25	11.96%
ENTERPRISE INNS	230.00	202.25	13.72%
EXPERIAN	406.00	399.00	1.75%
FRIENDS PROVIDENT	83.50	81.10	2.96%
GLAXOSMITHKLINE	1,184.50	1,204.50	-1.66%
HAMMERSON	954.50	920.50	3.69%
HBOS	225.00	147.10	52.96%
HOME RET GRP	228.50	210.25	8.68%
HSBC HOLDINGS	817.75	801.00	2.09%
ICAP PLC	411.25	400.00	2.81%
IMPERIAL TOBACCO	1,647.00	1,627.00	1.23%
INTERCONT HOTEL	725.00	696.00	4.17%
INTL POWER	327.25	327.00	0.08%
ITV	46.40	46.30	0.22%
JOHNSON MATTHEY	1,340.00	1,339.00	0.07%
KAZAKHMYS	661.50	630.00	5.00%
KINGFISHER	130.60	119.80	9.02%
LAND SECS GROUP	1,289.00	1,270.00	1.50%
LEGAL & GENERAL	90.70	89.90	0.89%
LIBERTY INTL	910.50	920.00	-1.03%
LLOYDS TSB GRP	296.00	279.75	5.81%
LONMIN PLC	2,707.00	2,633.00	2.81%
MAN GROUP	423.50	443.00	-4.40%
MARKS & SP.	239.00	226.75	5.40%
MITCHELLS & BUT	280.00	267.00	4.87%
MORRISON SUPMKT	253.75	256.50	-1.07%
NATIONAL GRID	716		



# 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	CLSNQ PRICE	%CHNG		%MTH		%CHNG		%CHNG	
			1 DAY	5 DAY	TO DATE	1 MTH	3 MTH	6MTH	YR TO DATE	YEAR
ACCESSKENYA	25.00	26.00	-3.85	-15.97	-21.26	-19.35	-28.06	-2.91	7.53	36.61
A BAUMANN	11.10	11.10	0.00	-11.20	-11.20	-11.20	-13.95	-52.77	-44.22	
ATHI RIVER MIN	94.00	96.50	-2.59	-14.55	-17.54	-10.48	-18.26	6.21	1.08	-1.05
BAMBURI	175.00	175.00	0.00	-7.41	-8.85	-9.79	-11.17	-7.89	-10.71	-12.06
BARCLAYS KEN	59.50	59.00	0.85	-2.46	-5.56	-6.30	-17.93	-11.85	-24.68	-24.20
BAT KENYA	151.00	155.00	-2.58	-3.82	-3.82	-5.63	-6.21	1.34	8.63	0.00
BOC KENYA	160.00	160.00								
CARGEN KEN	47.00	47.00	0.00	-4.08	-6.00	-6.00	-12.96	4.44	-17.54	-18.97
CARBACID INV	42.75	42.75	-68.80		-68.80	-68.80			-68.80	
CENTUM INVEST	19.70	19.95	-1.25	-6.19	-14.35	-13.41	-30.27	-21.98	-33.78	-36.45
CFC STANBIC	87.50	86.50	1.16	-12.06	-14.22	-15.87	-25.21	-21.88	-32.17	-38.81
CITY TRUST	138.00	138.00	0.00	-6.76	-1.43	-10.39	-8.00	-10.39	-8.00	-23.33
CMC HOLDINGS	17.55	17.70	-0.85	-6.40	-12.03	-8.83	-21.12	22.30	-4.62	1.45
CROWN BERGER	33.50	33.50	-6.29	-12.42	69.62	-4.29	-22.99	-11.26	-33.66	-21.64
DIAMOND KEN	79.50	82.00	-3.05	-5.36	-12.15	-9.66	-17.62	-7.02	-15.87	-22.82
EA CABLES	30.50	31.00	-1.61	-7.58	-16.44	-15.28	-26.95	-19.74	-27.38	-37.44
EA PORT CEM	108.00	108.00	0.00	-1.82	-1.82	-1.82	-6.09	-8.47	-22.86	-16.92
EAAGADS	33.00	33.00	0.00	-5.71	-5.71	0.00	-10.81	-5.71	-26.67	-35.29
EASTAFR BREW	168.00	164.00	2.44	-6.15	-7.18	-9.19	-16.42	7.69	0.00	-5.62
EQUITY BANK	178.00	197.00	-9.64	-20.89	-34.56	-34.80	-40.27	21.92	18.67	41.27
EVEREADY EA	4.45	4.70	-5.32	-11.00	-13.59	-11.00	-25.21	-38.62	-44.03	-41.83
EXPRESS KEN	15.00	16.55	-9.37	-20.84	-11.76	-16.20	-25.00	-25.93	-38.78	-38.78
G WILLIAMSON	70.00	70.00	0.00	-6.67	-6.04	-6.04	-12.50	-12.50	-36.36	-39.13
HOUSING FIN	20.25	20.50	-1.22	-13.83	-19.00	-22.86	-41.73	-45.27	-55.74	-35.71
JUBILEE HLDS	149.00	155.00	-3.87	-12.35	-15.82	-15.82	-23.59	-20.74	-30.05	-35.22
KAKUZI	30.00	30.00	0.00	2.56	2.56	-14.89	-21.05	0.00	-17.24	-16.67
KAPCHORUA	75.00	75.00	0.00	0.00	0.00	0.00	-5.06	-14.29	-16.67	-17.13
KENGEN	18.05	18.30	-1.37	-9.52	-17.01	-16.05	-28.51	-27.80	-34.95	-44.46
KEN ORCHARDS	3.00	3.00	-17.81		-17.81	-40.00	-40.00		-40.00	
KENYA AIRWAYS	43.25	44.75	-3.35	-10.36	-7.98	-4.95	-16.02	-18.40	-31.89	-41.55
KENYA COM BK	25.75	25.75	0.00	-2.83	-4.63	-11.21	-20.77	-0.96	-9.65	-8.04
KENYA OIL CO	73.50	74.00	-0.68	-8.13	-17.88	-17.88	-20.11	-22.22	-36.09	-31.31
KENYA POWER	148.00	152.00	-2.63	-13.45	-18.23	-22.11	-33.03	-28.16	-31.80	-43.94
KENYA RE	13.75	14.20	-3.17	-10.13	-12.42	-15.64	-21.88	-0.36	-18.88	-17.42
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	8.25	8.20	0.61	-8.33	-17.50	-19.12	-35.29	-28.57	-44.26	-80.24
NATION MEDIA	122.00	132.00	-7.58	-15.28	-23.75	-23.27	-31.07	-24.92	-25.15	-13.78
NATLBANK KEN	46.00	45.50	1.10	-9.80	-21.37	-18.58	-26.98	9.52	-1.60	1.66
NIC BANK	42.75	45.50	-6.04	-16.18	-22.97	-22.97	-31.05	-23.66	-31.60	-77.38
OLYMPIA CAPITAL	13.25	12.60	5.16	1.53	-5.36	-1.12	-14.24	3.52	-8.93	-18.96
PAN AFR INS	74.00	74.00	0.00	4.96	-1.33	8.82	5.71	-3.27	-25.63	-25.63
REA VIPINGO	17.00	17.30	-1.73	-4.49	-4.23	-6.08	-10.76	-19.05	-23.60	-20.00
SAFARICOM	4.80	4.80	0.00	-8.57	-12.73	-18.64	-38.46		-34.69	
SAMEER AFRICA	7.00	7.05	-0.71	-2.10	-12.50	-7.28	-30.35	-31.71	-42.15	-43.78
SASINI TEA	9.05	9.25	-2.16	-18.10	-22.65	-24.58	-37.59	-34.89	-48.29	-52.24
SCANGROUP	26.00	25.25	2.97	-9.57	-19.38	-17.46	-21.21	-3.70	-12.61	-6.31
STANDARD GRP	47.75	48.00	-0.52	-7.28	-8.17	-8.17	-17.67	-4.50	-16.23	-19.75
STD CHART KEN	171.00	171.00	0.00	-3.93	-9.52	-9.52	-21.92	-14.07	-16.99	-7.57
TOTAL KENYA	28.00	28.00	0.00	-3.45	-5.08	-5.88	-5.08	-11.11	-17.04	-8.94
TPS (SERENA)	56.50	52.50	7.62	-8.87	-16.30	-7.38	-22.60	-11.02	-28.03	-31.52
UCHUMI SUPER	14.50	14.50								
UNGA GROUP	10.40	9.95	4.52	-13.33	-4.59	-14.40	-24.36	-22.10	-32.69	-30.43
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		
								PREVIOUS PRICE (%)	CLEAN PRICE (%)	TOTAL VALUE TRADED (KSHS)
<b>ONE YEAR BONDS</b>										
ZC1/2008/1YR	39503.00	39867.00	158.00	7000.00	-			96.08		
ZC2/2008/1YR	39657.00	40021.00	312.00	8000.00	-			92.65		
<b>TWO YEAR BONDS</b>										
FXD3/2006/2YR	39020.00	39748.00	39.00	4000.00	FIXED	8.25		99.83		
FXD3/2007/2YR	39398.00	40168.00	459.00	7000.00	FIXED	8.75		98.41		
FXD1/2007/2YR	39111.00	39839.00	130.00	5689.70	FIXED	9.50		100.50		
FXD2/2007/2YR	39167.00	39895.00	186.00	5689.70	FIXED	9.50		100.54		
FXD1/2008/2YR	39566.00	40294.00	585.00	7000.00	FIXED	8.75		98.41		
FXD2/2008/2YR	39594.00	40322.00	613.00	7000.00	FIXED	8.75	9.80	98.36	98.40	100000000.00
FXD3/2008/2YR	39685.00	40413.00	704.00	8000.00	FIXED	8.75		98.0569		
<b>THREE YEAR BONDS</b>										
FXD1/2006/3YR	38775.00	39867.00	158.00	5797.32	FIXED	11.00		95.80		
FXD1/2006/3YR	38775.00	39867.00	158.00	5797.32	FIXED	11.00		95.80		
FXD2/2006/3YR	38957.00	40049.00	340.00	3176.23	FIXED	8.50		96.77		
FXD3/2006/3YR	38985.00	40077.00	368.00	3690.26	FIXED	8.50		99.23		
<b>FOUR YEAR BONDS</b>										
FXD1/2005/4YR	38495.00	39951.00	242.00	3625.00	FIXED	12.25		102.40		
FXD3/2005/4YR	38656.00	40112.00	403.00	5607.05	FIXED	12.25		96.13		
FXD1/2006/4YR	38831.00	40287.00	578.00	3923.25	FIXED	11.25		102.82		
FXD1/2007/4YR	39139.00	40595.00	886.00	5125.68	FIXED	11.00		102.26		
<b>FIVE YEAR BONDS</b>										
FXD1/2004/5YR	38103.00	39923.00	214.00	1521.00	FIXED	6.00		98.04		
FXD1/2005/5YR	38523.00	40343.00	634.00	1827.00	FIXED	12.50		103.85		
FXD2/2005/5YR	38684.00	40504.00	795.00	5941.25	FIXED	13.00		106.16		
FXD1/2006/5YR	38866.00	40686.00	977.00	1864.30	FIXED	11.25		102.93		
FXD2/2006/5YR	38929.00	40749.00	1040.00	2593.65	FIXED	11.25		103.00		
FXD1/2007/5YR	39111.00	40931.00	1222.00	2593.65	FIXED	11.25		103.82		
FXD2/2007/5YR	39321.00	41141.00	1432.00	4528.30	FIXED	9.50		97.59		
FXD3/2007/5YR	39349.00	41169.00	1460.00	9000.00	FIXED	9.50		99.96		
FXD1/2008/5YR	39475.00	41295.00	1586.00	7000.00	FIXED	9.50		96.89		
FXD 2/2008/5YR	39566.00	41386.00	1677.00	7000.00	FIXED	9.50		95.20		
FXD 3/2008/5YR	39685.00	41505.00	1796.00	7000.00	FIXED	9.50		94.76		
<b>SIX YEAR BONDS</b>										
FXD1/2002/6YR	37529.00	39713.00	4.00	1997.00	FIXED	14.25		100.53		
FXD1/2003/6YR	37641.00	39825.00	116.00	1425.00	FIXED	14.00		99.96		
FXD1/2003/6YR	37641.00	39825.00	116.00	1425.00	FIXED	14.00		102.13		
FXD2/2003/6YR	37767.00	39951.00	242.00	5397.00	FIXED	11.50		101.86		
FXD3/2003/6YR	37949.00	40133.00	424.00	1694.00	FIXED	6.00		95.11		
FXD1/2004/6YR	38040.00	40224.00	515.00	4415.00	FIXED	6.50		94.84		
FXD2/2004/6YR	38194.00	40378.00	669.00	2526.00	FIXED	6.75		94.81		
FXD1/2005/6YR	38712.00	40896.00	1187.00	7407.00	FIXED	13.00		105.87		
FXD1/2005/6YR	38712.00	40896.00	1187.00	7407.00	FIXED	13.00		107.14		
FXD1/2006/6YR	38894.00	41078.00	1369.00	6013.00	FIXED	11.75		103.60		
FXD2/2006/6YR	39048.00	41232.00	1523.00	5695.96	FIXED	11.50		103.32		
FXD1/2007/6YR	39202.00	41386.00	1677.00	6000.00	FIXED	11.50	10.65	103.21	103.00	100000000.00
<b>SEVEN YEAR BONDS</b>										
FXD1/2003/7YR	37704.00	40252.00	543.00	2801.00	FIXED	13.75		105.80		
FXD2/2003/7YR	37921.00	40469.00	760.00	3095.00	FIXED	6.50		93.49		
FXD1/2004/7YR	38012.00	40560.00	851.00	2662.00	FIXED	6.75		93.12		
FXD2/2004/7YR	38222.00	40770.00	1061.00	1773.00	FIXED	7.00		91.32		
FXD1/2006/7YR	38747.00	41295.00	1586.00	3235.00	FIXED	13.25		99.95		
FXD2/2006/7YR	39076.00	41624.00	1915.00	2261.70	FIXED	12.00		106.42		
FXD1/2007/7YR	39293.00	41841.00	2132.00	8000.00	FIXED	9.75		93.06		
<b>EIGHT YEAR BONDS</b>										
FXD1/2003/8YR	37739.00	40651.00	942.00	3907.25	FIXED	12.50		99.97		
FXD2/2003/8YR	37893.00	40805.00	1096.00	5023.45	FIXED	7.00		93.08		
FXD1/2004/8YR	38068.00	40980.00	1271.00	3037.80	FIXED	7.50				
FXD1/2006/8YR	38775.00	41687.00	1978.00	3318.80	FIXED	13.25		111.31		
FXD1/2007/8YR	39									