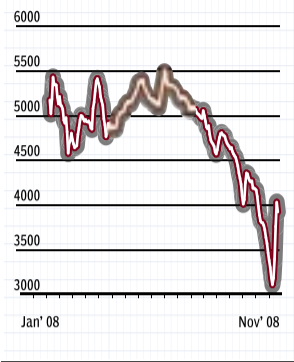




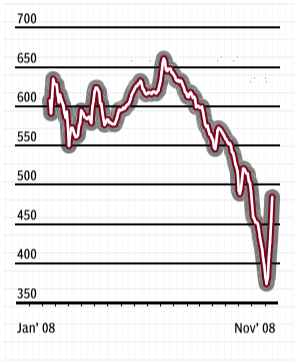
Market Data

Nairobi Stocks

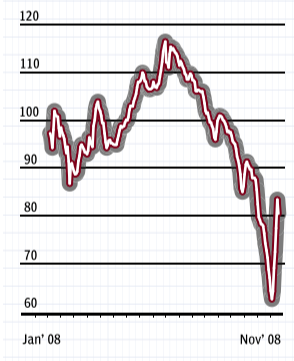
NSE 20 Share Index
Nairobi 3560.51
▼ -1.22%



AIG 27 Index
Nairobi 444.81
▼ -0.03%



All Share Index (NASI)
Nairobi 75.35
▼ -1.53%



Currency Spot Rates

Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	78.37	78.54
STG POUND	117.18	117.40
EURO	98.95	99.19
SA RAND	7.64	7.68
KES / USHS	24.84	25.20
KES / TSHS	15.79	15.95
CANADIAN DOLLAR	63.60	63.76
SWISS FRANCS	65.05	65.24
JPY(100)	81.09	81.30
SW KRONER	9.74	9.76
NOR KRONER	11.06	11.11
DAN KRONER	13.28	13.31
IND RUPEE	1.58	1.58
HONGKONG DOLLAR	10.11	10.13
SINGAPORE DOLLAR	51.24	51.41
SAUDI RIYAL	20.89	20.94
CHINESE YUAN	11.48	11.50
AUSTRALIAN DOLLAR	50.60	50.74

African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NASI 20 SHARE	3560.51	-1.22%	▼ -43.95	3560.51	3560.51	3560.51	3604.46
SOUTH AFRICA	ALL SHARE INDEX	18634.43	-0.60%	▼ -112.73	18747.16	18834.81	18467.28	18747.16
NIGERIA	NIGERIA INDEX	37865.16	-0.40%	▼ -153.28	37865.16	37865.16	37865.16	38,018.44
EGYPT	CASE 30 IDX	4099.82	-2.52%	▼ -106.17	4205.99	4245.94	4089.46	4205.99
GHANA	GHANA INDEX	10572.79	0.00%	▲ 0.00	10572.79	10572.79	10572.79	10,572.79
TUNISIA	TUNIS SE INDEX	2057.26	-0.36%	▼ -7.52	2057.26	2057.26	2057.26	2064.78
ZAMBIA	LUSE ALL SHR IDX	3145.25	-2.61%	▼ -84.38	3145.25	3145.25	3145.25	3,229.63
MOROCCO	CFG INDEX	24133.82	-0.70%	▼ -169.01	24292.38	24329.78	24130.35	24302.83
MALAWI	MALAWI ALL SHR	6243.27	-1.37%	▼ -86.42	6243.27	6243.27	6243.27	6,329.69

Daily Share Report

ORDINARY SHARES	AVERAGE PRICES	DAILY PRICE	SHARES TRADED	TOTAL SHARES	MKT CAP. KSHS MN.	EPS LAST	EPS INTERIM	P/E HISTORICAL	P/E ANNUALIZED	DPS LAST	GROSS DIVIDEND
	YESTERDAY	CHANGE	YESTERDAY	ISSUED		FULL YEAR	HALF YEAR			FULL YEAR	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	23.00	0.00%	500	19,599,999	451	9.68	-1.94	2.38	-5.93	0.00	0.00%
REA VIPINGO	15.00	0.00%	1,400	60,000,000	900	1.92	1.04	7.81	7.21	0.80	5.33%
SASINI	7.45	2.76%	25,700	228,055,500	1,699	-0.15	0.38	-49.67	9.80	0.00	0.00%
COMMERCIAL & SERVICES											
ACCESS	22.25	-3.26%	350,800	199,885,578	4,447	0.83	0.51	26.81	21.81	0.30	1.35%
CAR & GEN	40.00	-9.60%	100	22,279,616	891	7.85	3.50	5.10	5.71	0.67	1.68%
CMC	15.70	-1.26%	315,830	582,709,440	9,149	2.03	1.04	7.73	7.55	0.35	2.23%
HUTCHINGS BIEMER	20.25	0.00%		360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	28.25	-3.42%	101,900	461,615,484	13,041	8.37	1.59	3.38	8.88	1.75	6.19%
MARSHALLS	30.00	0.00%		14,393,106	432	2.94	-	10.20	-	1.00	3.33%
NATION MEDIA	143.00	0.70%	15,600	142,610,520	20,393	7.64	3.53	18.72	20.25	5.25	3.67%
SAFARICOM	3.65	-3.95%	7,061,477	40,000,000,000	146,000	0.35	-	10.55	-	0.05	1.37%
SCANGROUP	25.25	-2.88%	24,918	220,689,655	5,572	1.49	0.59	16.95	21.40	0.90	3.56%
STANDARD GRP	49.00	-2.00%	224	73,275,029	3,590	3.01	1.28	16.28	19.14	1.10	2.24%
TPS EA	60.00	-7.69%	3,000	105,864,742	6,352	3.91	0.23	15.35	130.43	1.25	2.08%
UCHUMI	14.50	0.00%		180,000,000	2,610	0.53	-	27.36	-	0.00	0.00%
FINANCE & INVESTMENT											
BARCLAYS	50.00	-1.96%	131,600	1,357,884,000	67,894	3.61	2.13	13.85	11.74	1.65	3.30%
CENTUM INVEST.	14.90	-6.58%	46,220	549,951,880	8,194	1.58	-	9.43	-	0.45	3.02%
CFC STANBIC	87.00	-0.57%	2,100	273,684,211	23,811	2.81	1.81	30.96	24.03	1.00	1.15%
DTBK	70.00	-3.45%	1,800	163,037,108	11,413	4.72	2.90	14.83	12.07	1.40	2.00%
EQUITY	165.00	0.61%	66,500	370,277,699	61,096	6.88	6.71	23.98	12.30	2.00	1.21%
HF	16.45	1.54%	84,525	230,000,000	3,784	0.64	0.24	25.70	34.27	0.25	1.52%
JUBILEE	133.00	-0.75%	100	45,000,000	5,985	13.71	5.34	9.70	12.45	4.25	3.20%
KCB	23.50	-1.05%	733,621	2,217,777,777	52,118	1.49	1.19	15.77	9.87	0.70	2.98%
KENYA RE	13.30	-1.12%	131,954	600,000,000	7,980	1.21	1.12	10.99	5.94	0.35	2.63%
NBK	42.00	-2.89%	17,275	200,000,000	8,400	5.60	2.13	7.50	9.86	0.00	0.00%
NIC BANK	45.25	-0.55%	11,480	296,692,383	13,425	2.57	1.53	17.61	14.79	0.80	1.77%
OLYMPIA	10.80	0.00%		40,000,000	432	0.40	-	27.00	-	0.20	1.85%
PAN AFRICA	73.00	0.00%		48,000,000	3,504	4.19	4.92	17.42	7.42	1.60	2.19%
STAN. CHART.	169.00	-2.87%	3,268	271,967,810	45,963	12.14	5.57	13.92	15.17	10.00	5.92%
INDUSTRIAL & ALLIED											
ATHI RIVER	91.00	-1.62%	60,500	99,055,000	9,014	4.26	2.30	21.36	19.78	1.25	1.37%
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%		362,959,275	63,518	9.91	5.28	17.66	16.57	6.00	3.43%
BAT	153.00	0.00%		100,000,000	15,300	13.86	7.90	11.04	9.68	17.00	5.00%
CARBACID	137.00	0.00%		11,326,755	1,552	14.72	-	9.31	-	10.00	7.30%
CROWN BERGER	25.75	3.00%	2,200	23,727,000	611	3.15	1.98	8.17	6.50	1.00	3.88%
EA CABLES	25.75	-3.74%	29,600	202,500,000	5,214	1.85	1.08	13.92	11.92	0.90	3.50%
EAPC	90.00	0.00%	100	90,000,000	8,100	5.96	-	15.10	-	0.00	0.00%
EABL	146.00	-0.68%	131,885	790,774,356	115,453	9.55	-	15.29	-	8.05	5.51%
EVEREADY EA	4.55	0.00%	12,500	210,000,000	956	0.60	0.03	7.58	75.83	0.45	8.99%
KENOL	73.50	-2.00%	3,200	147,176,120	10,817	8.74	2.97	8.41	12.37	1.80	2.45%
KPLC	141.00	0.00%	1,700	79,128,000	11,157	22.30	-	6.32	-	4.00	2.84%
KENGEN	17.65	0.57%	398,200	2,198,361,456	38,801	2.19	-	8.06	-	0.90	5.10%
MUMIAS	6.75	-1.46%	565,600	1,530,000,000	10,328	0.79	-	8.54	-	0.40	5.93%
SAMEER	6.80	3.82%	6,440	278,342,393	1,893	0.43	0.01	15.81	340.00	0.00	0.00%
TOTAL	34.25	0.74%	37,000	175,064,706	5,996	2.99	3.41	11.45	5.03	2.50	7.30%
UNGA	13.00	-0.76%	23,100	63,090,728	820	3.67	-	3.54	-	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	150.00	0.00%		5,207,558	781	6.27	-	23.92	-	0.50	0.33%
EAGADS	33.00	0.00%		8,039,250	265	-0.19	-1.66	-173.68	-9.93	0.00	0.00%
EXPRESS (K)	13.00	0.00%		35,403,790	460	2.08	0.26	6.25	25.00	0.50	3.85%
WILLIAMSON TEA	62.00	0.00%		8,756,320	543	-9.91	-	-6.26	-	0.50	0.81%
KAPCHORUA TEA	70.00	0.00%		3,912,000	274	-17.84	-	-3.92	-	0.50	0.71%
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	390.50	385.75	1.23%
ANGLO AMERICAN	1,185.00	1,231.00	-3.74%
ANTOFAGASTA	332.75	345.00	-3.55%
ASSOC.BR.FOODS	673.50	671.50	0.30%
ASTRAZENECA	2,664.00	2,805.00	-5.03%
AVIVA	355.25	379.75	-6.45%
B SKY B	371.00	375.00	-1.07%
BAE SYSTEMS	336.75	339.75	-0.88%
BARCLAYS	140.50	149.50	-6.02%
BARRATT DEVLPMNT	68.93	67.75	1.48%
BG GROUP	835.00	838.00	-0.36%
BHP BILLITON	854.00	880.00	-2.95%
BP	510.50	507.50	0.59%
BR LAND CO	525.50	543.50	-3.31%
BRIT AM TOBACCO	1,681.00	1,700.00	-1.12%
BRITISH AIRWAYS	136.20	141.60	-3.81%
BRITISH ENERGY	758.00	758.00	0.00%
BT GROUP	123.90	121.40	2.06%
CABLE & WIRELESS	146.30	147.00	-0.48%
CADBURY	534.00	525.00	1.71%
CAPITA GROUP	641.00	634.00	1.10%
CARNIVAL	1,188.00	1,243.00	-4.42%
CARPHONE WAREHSE	119.50	118.00	1.27%
CENTRICA	306.25	306.50	-0.08%
COMPASS GROUP	246.00	246.50	-0.20%
DAILY MAIL TST A	251.25	260.25	-3.46%
DIAGEO	939.00	926.00	1.40%
DSG INTERNL	13.25	16.00	-17.19%
ENTERPRISE INNS	76.75	84.00	-8.63%
EXPERIAN	340.00	306.50	10.93%
FRIENDS PROVIDENT	74.10	77.10	-3.89%
GLAXOSMITHKLINE	1,225.00	1,243.00	-1.45%
HAMMERSON	603.00	624.00	-3.37%
HBOS	71.70	63.00	13.49%
HOME RET GRP	160.00	170.75	-6.30%
HSBC HOLDINGS	670.25	706.00	-5.06%
ICAP PLC	233.50	230.00	1.52%
IMPERIAL TOBACCO	1,597.00	1,600.00	-0.19%
INTERCONT HOTEL	483.25	482.25	0.21%
INTL POWER	256.00	253.50	0.99%
ITV	30.75	30.25	1.65%
JOHNSON MATTHEY	738.50	752.50	-1.86%
KAZAKHMYS	221.50	235.00	-5.74%
KINGFISHER	101.40	104.50	-2.97%
LAND SECS GROUP	935.00	933.50	0.16%
LEGAL & GENERAL	69.20	77.00	-10.13%
LIBERTY INTL	562.50	570.00	-1.32%
LLOYDS TSB GRP	132.80	131.20	1.22%
LONMIN PLC	752.50	833.00	-9.66%
MAN GROUP	215.00	207.75	3.49%
MARKS & SP.	203.00	211.25	-3.91%
MITCHELLS & BUT	136.50	142.25	-4.04%
MORRISON SUPMKT	256.50	253.00	1.38%
NATIONAL GRID	714.00	731.50	-2.39%
NEXT	932.50	940.00	-0.80%
OLD MUTUAL	52.90	53.90	-1.86%
PEARSON	5		



Share Price Performance Scorecard

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

NAME	LAST	CLSNG	%CHNG	%CHNG	% MTH	%CHNG	%CHNG	%CHNG	%CHNG	%CHNG
	PRICE	PRICE	1 DAY	5 DAY	TO DATE	1 MTH	3 MTH	6MTH	YR TO DATE	YEAR
ACCESSKENYA	23.00	23.00	0.00	-3.16	22.99	-2.13	-26.98	-29.77	-1.08	27.78
ATHI RIVER MIN	92.50	90.00	2.78	-6.57	-1.60	-2.63	-13.55	-3.65	-0.54	0.00
BAMBURI	175.00	175.00	-2.78	-5.41	-5.41	-6.91	-7.89	-7.89	-10.71	-10.71
BARCLAYS KEN	51.00	52.00	-1.92	-5.56	12.71	5.70	-19.69	-30.14	-35.44	-31.54
BAT KENYA	153.00	150.00	2.00	0.00	1.32	2.00	-1.92	-4.38	10.07	10.07
BOC KENYA	160.00	160.00								
CARBACID INV	42.75	42.75	-68.80		-68.80	-68.80				-68.80
CARGEN KEN	44.25	44.25	-0.56	-1.67	1.72	-1.67	-12.38	-13.24	-22.37	-11.50
CENTUM INVEST	15.95	16.30	-2.15	-5.90	15.58	-3.63	-32.13	-39.24	-46.39	-40.37
CFC STANBIC	87.50	83.00	5.42	19.86	57.66	17.45	-15.87	-24.57	-32.17	-33.71
CITY TRUST	150.00	150.00	0.00	8.70	8.70	8.70	12.78	0.00	0.00	-13.79
CMC HOLDINGS	15.90	15.90	0.00	-3.93	7.80	-4.79	-19.90	-11.42	-13.59	-6.19
CROWN BERGER	25.00	25.75	-2.91	-9.09	-7.41	-9.91	-28.06	-42.20	-50.50	-41.86
DIAMOND KEN	72.50	75.00	-3.33	-2.03	19.83	10.69	-17.61	-24.48	-23.28	-14.20
EA CABLES	26.75	27.00	-0.93	-5.31	10.31	-4.46	-28.19	-37.43	-36.31	-34.76
EA PORT CEM	90.00	90.00	0.00	0.00	0.00	-20.35	-18.18	-17.43	-35.71	-33.33
EAAGADS	33.00	33.00	0.00	-5.71	-5.71	0.00	-10.81	-5.71	-26.67	-35.29
EASTAFR BREW	147.00	147.00	0.00	-2.65	20.49	8.09	-20.11	-17.88	-12.50	-3.29
EQUITY BANK	164.00	164.00	0.00	-7.87	-4.65	-11.83	-39.48	-36.92	9.33	22.39
EVEREADY EA	4.55	4.55	0.00	-1.09	16.67	19.74	-10.78	-11.65	-42.77	-37.24
EXPRESS KEN	13.00	13.00	0.00	-3.35	-5.80	-12.75	-23.75	-36.59	-46.94	-41.57
G WILLIAMSON	62.00	63.00	-1.59	-1.59	0.00	-1.59	-16.78	-27.06	-43.64	-48.76
HOUSING FIN	16.20	16.75	-3.28	-13.83	-1.82	-12.90	-41.62	-45.55	-64.59	-51.28
JUBILEE HLDS	134.00	133.00	0.75	-4.29	28.85	-7.59	-24.29	-32.32	-37.09	-30.57
KAKUZI	23.00	23.00	0.00	9.52	9.52	-17.86	-34.75	-37.84	-36.55	-32.35
KAPCHORUA	70.00	70.00	0.00	-6.67	-6.67	-6.67	-6.67	-7.89	-22.22	-22.22
KEN ORCHARDS	3.00	3.00	-17.81		-17.81	-40.00	-40.00			-40.00
KENGEN	17.55	17.50	0.29	-0.57	24.47	0.00	-21.12	-29.09	-36.76	-38.42
KENYA AIRWAYS	29.25	29.25	0.00	-2.50	9.35	-18.75	-35.00	-38.42	-53.94	-56.02
KENYA COM BK	23.75	24.00	-1.04	-2.06	19.95	13.10	-20.83	-20.83	-16.67	-13.64
KENYA OIL CO	75.00	75.50	-0.66	-11.76	26.05	-7.98	-16.20	-18.92	-34.78	-33.04
KENYA POWER	141.00	141.00	0.00	-6.00	0.71	-4.73	-25.00	-31.55	-35.02	-34.11
KENYA RE	13.45	13.30	1.13	-2.18	11.62	5.49	-20.41	-14.33	-20.65	-11.51
LIMURU TEA	338.00	338.00	0.00	-9.87	0.00	0.00	0.00	0.00	0.00	-9.87
MARSHALL	30.00	30.00	0.00	0.00	0.00	0.00	-1.64	-24.53	-23.08	-36.17
MUMIAS SUGAR	6.85	6.65	3.01	-4.20	-5.52	-10.46	-34.76	-43.85	-53.72	-48.69
NATION MEDIA	142.00	141.00	0.71	-4.70	26.79	8.40	-11.25	-18.86	-12.88	-2.74
NATL BANK KEN	43.25	44.25	-2.26	-6.99	16.11	7.45	-24.78	-21.36	-7.49	11.61
NIC BANK	45.50	44.00	3.41	-4.71	7.06	8.33	-18.75	-24.17	-27.20	-72.42
OLYMPIA CAPITAL	10.80	10.85	-0.46	-9.24	-1.37	-1.82	-20.00	-20.59	-25.77	-25.52
PAN AFR INS	73.00	72.00	1.39	4.29	4.29	1.39	7.35	-8.75	-26.63	-23.16
REA VIPINGO	15.00	14.75	1.69	-11.76	0.00	-10.18	-19.14	-21.67	-32.58	-26.83
SAFARICOM	3.80	3.85	-1.30	-11.63	11.76	-2.56	-35.59		-48.30	
SAMEER AFRICA	6.55	6.80	-3.68	-2.96	28.43	-2.24	-19.14	-40.72	-45.87	-39.91
SASINI TEA	7.25	7.70	-5.84	-19.89	-5.23	-7.05	-41.06	-53.23	-58.57	-56.59
SCANGROUP	26.00	26.25	-0.95	-8.77	1.96	-1.89	-19.38	-17.46	-12.61	-3.70
STANDARD GRP	50.00	50.00	0.00	0.00	1.52	2.04	-2.91	-5.66	-12.28	-7.41
STD CHART KEN	174.00	174.00	0.00	2.35	5.45	3.57	-9.38	-17.14	-15.53	-9.84
TOTAL KENYA	34.00	33.75	0.74	6.25	24.77	21.43	12.40	0.00	0.74	11.48
TPS (SERENA)	65.00	64.50	0.78	2.36	30.00	16.07	4.00	-5.11	-17.20	-14.47
UCHUMI SUPER	14.50	14.50								
UNGA GROUP	13.10	13.55	-3.32	3.97	7.82	2.75	9.17	-8.07	-15.21	4.38
UNILEVER TEA	45.00	45.00	-1.10	-2.70	-5.26	-11.76	-19.64	-27.42	-30.77	

Unit Trusts

Effective Date: 18 November 2008

MONEY MARKET FUND	CURRENCY	DAILY YIELD	EFFECTIVE ANNUAL RATE
OLD MUTUAL	SH	6.61%	6.81%
COMMERCIAL BANK OF AFRICA	SH	6.65%	6.85%
STANBIC	SH	7.51%	7.78%
ZIMELE	SH	8.50%	8.76%
BRITISH-AMERICAN	SH	7.12%	7.38%
AFRICAN ALLIANCE KENYA SHILLING FUND	SH	7.84%	8.12%
SUNTRA	SH	7.38%	7.64%
INSURANCE COMPANY OF EAST AFRICA	SH	9.06%	9.48%
FIXED INCOME FUND	CURRENCY	BUY	SELL
BRITISH-AMERICAN	SH	132.92	135.63
AFRICAN ALLIANCE KENYA	SH	9.99	10.32
STANDARD INVESTMENT BANK	SH	101.95	102.48
BALANCED FUND			
OLD MUTUAL / TOBOA	SH	106.91	113.49
ZIMELE	SH	3.02	3.11
AFRICAN ALLIANCE KENYA	SH	13.57	14.39
BRITISH-AMERICAN	SH	144.58	153.55
BRITISH-AMERICAN MANAGED RETIREMENT FUND	SH	101.73	104.70
SUNTRA	SH	77.90	82.00
INSURANCE COMPANY OF EAST AFRICA	SH	92.63	97.51
STANDARD INVESTMENT BANK	SH	93.66	95.25
EQUITY FUND			
OLD MUTUAL	SH	225.29	241.39
COMMERCIAL BANK OF AFRICA	SH	95.43	100.45
BRITISH-AMERICAN	SH	132.07	140.62
AFRICAN ALLIANCE KENYA	SH	96.16	102.23
SUNTRA	SH	85.79	90.30
INSURANCE COMPANY OF EAST AFRICA	SH	76.13	80.14
STANDARD INVESTMENT BANK	SH	84.07	86.00
BOND FUND			
EAST AFRICAN MUTUAL FUND	SH	99.75	105.24
OLD MUTUAL BOND FUND	SH	100.18	102.55

Kenya Treasury Bonds

ISSUE	MATURITY	DAYS	ISSUED VALUE	COUPON	COUPON	TRADED	PREVIOUS	DATE	19-NOV-08
								DATE	TOTAL
			IN MILLIONS	RATE	(%)	YIELD	PRICE	PRICE	VALUE TRADED
		MATURITY				(%)	(%)	(%)	(KSHS)
ONE YEAR BONDS									
ZC1/2008/1YR	25-FEB-08	23-FEB-09	96	7,000	-		96.0776		
ZC2/2008/1YR	28-JUL-08	27-JUL-09	250	8,000	-		92.6475		
TWO YEAR BONDS									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	397	7,000	FIXED	8.75	99.5997		
FXD1/2007/2YR	29-JAN-07	26-JAN-09	68	5,690	FIXED	9.50	100.4970		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	124	5,690	FIXED	9.50	100.5806		
FXD1/2008/2YR	28-APR-08	26-APR-10	523	7,000	FIXED	8.75	98.8131		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	551	7,000	FIXED	8.75	98.5526		
FXD3/2008/2YR	25-AUG-08	23-AUG-10	642	8,000	FIXED	8.75	98.4282		
THREE YEAR BONDS									
FXD1/2006/3YR	27-FEB-06	23-FEB-09	96	5,797	FIXED	11.00	95.7962		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	278	3,176	FIXED	8.50	96.7700		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	306	3,690	FIXED	8.50	99.5140		
FOUR YEAR BONDS									
FXD1/2005/4YR	23-MAY-05	18-MAY-09	180	3,625	FIXED	12.25	102.3974		
FXD3/2005/4YR	31-OCT-05	26-OCT-09	341	5,607	FIXED	12.25	102.3803		
FXD1/2006/4YR	24-APR-06	19-APR-10	516	3,923	FIXED	11.25	102.2188		
FXD1/2007/4YR	26-FEB-07	21-FEB-11	824	5,126	FIXED	11.00	101.9664		
FIVE YEAR BONDS									
FXD1/2004/5YR	26-APR-04	20-APR-09	152	1,521	FIXED	6.00	98.9712		
FXD1/2005/5YR	20-JUN-05	14-JUN-10	572	1,827	FIXED	12.50	11.500	103.5353	101.3691 1,350,000
FXD2/2005/5YR	28-NOV-05	22-NOV-10	733	5,941	FIXED	13.00	105.7105		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	915	1,864	FIXED	11.25	103.4849		
FXD2/2006/5YR	31-JUL-06	25-JUL-11	978	2,594	FIXED	11.25	10.60	101.6834	103.4508 12,050,000
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,160	2,594	FIXED	11.25	102.9260		
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,370	4,528	FIXED	9.50	98.0924		
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,398	9,000	FIXED	9.50	99.9576		
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,524	7,000	FIXED	9.50	95.7693		
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,615	7,000	FIXED	9.50	95.2933		
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,734	7,000	FIXED	9.50	93.8000		
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	1,797	7,000	FIXED	9.50	92.5855		
SIX YEAR BONDS									
FXD1/2003/6YR	20-JAN-03	12-JAN-09	54	1,425	FIXED	14.00	100.9338		
FXD2/2003/6YR	26-MAY-03	18-MAY-09	180	5,397	FIXED	11.50	101.6379		
FXD3/2003/6YR	24-NOV-03	16-NOV-09	362	1,694	FIXED	6.00	94.1700		
FXD1/2004/6YR	23-FEB-04	15-FEB-10	453	4,415	FIXED	6.50	96.4232		
FXD2/2004/6YR	26-JUL-04	19-JUL-10	607	2,526	FIXED	6.75	94.8062		
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,125	7,407	FIXED	13.00	109.5524		
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,307	6,013	FIXED	11.75	103.6605		
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,461	5,696	FIXED	11.50	103.3153		
FXD1/2007/6YR	30-APR-07	22-APR-13	1,615	6,000	FIXED	11.50	105.6502		
SEVEN YEAR BONDS									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	481	2,801	FIXED	13.75	100.5683		
FXD1/2003/7YR	24-MAR-03	15-MAR-10	481	2,801	FIXED	13.75	100.2632		
FXD2/2003/7YR	27-OCT-03	18-OCT-10	698	3,095	FIXED	6.50	94.3098		
FXD1/2004/7YR	26-JAN-04	17-JAN-11	789	2,662	FIXED	6.75	93.1156		
FXD2/2004/7YR	23-AUG-04	15-A							