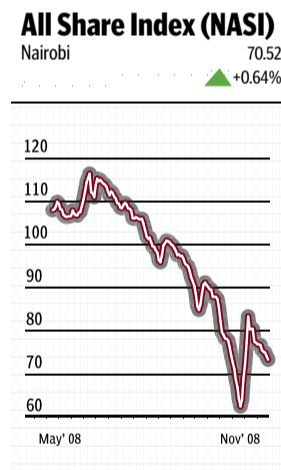
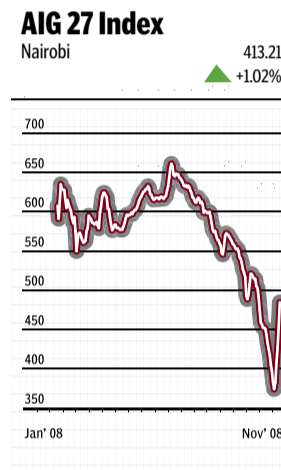
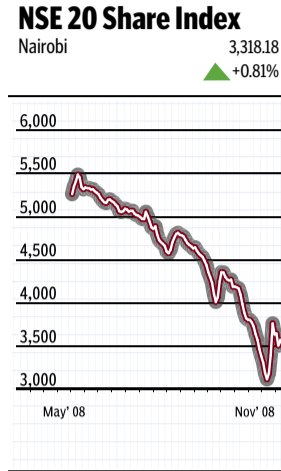


# Market Data

## Nairobi Stocks



## African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
<b>KENYA</b>	<b>NSE 20 SHARE</b>	3,318.18	0.81%	▲ 26.63	3,318.18	3,318.18	3,318.18	3,291.55
<b>SOUTH AFRICA</b>	<b>ALL SHARE INDEX</b>	21,805.83	2.11%	▲ 450.59	21,355.24	21,912.70	21,355.24	21,805.83
<b>NIGERIA</b>	<b>NIGERIA INDEX</b>	28,254.03	-1.48%	▼ -423.41	28,254.03	28,254.03	28,254.03	28,677.44
<b>EGYPT</b>	<b>CASE 30 IDX</b>	4,439.41	1.67%	▲ 72.73	4,390.78	4,450.81	4,366.68	4,366.68
<b>GHANA</b>	<b>GHANA INDEX</b>	10,474.31	0.00%	0.00	10,474.31	10,474.31	10,474.31	10,474.31
<b>TUNISIA</b>	<b>TUNIS SE INDEX</b>	1,961.94	1.84%	▲ 35.51	1,961.94	1,961.94	1,961.94	1,926.43
<b>ZAMBIA</b>	<b>LUSE ALL SHR IDX</b>	2,547.16	-0.70%	▼ -17.95	2,547.16	2,547.16	2,547.16	2,565.11
<b>MOROCCO</b>	<b>CFG INDEX</b>	23,083.33	0.17%	▲ 38.42	23,083.89	23,212.93	23,029.66	23,044.91
<b>MALAWI</b>	<b>MALAWI ALL SHR</b>	6,191.55	-0.15%	▼ -9.56	6,191.55	6,191.55	6,191.55	6,201.11

## 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 LAST	DPS 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	22.50	0.00%	100	19,599,999	441	9.68	-1.94	2.32	-5.80	0.00	0.00%
REA VIPINGO	13.10	-4.03%	200	60,000,000	786	1.92	1.04	6.82	6.30	0.80	6.11%
SASINI	5.80	6.42%	300	228,055,500	1,323	-0.15	0.38	-38.67	7.63	0.00	0.00%
<b>COMMERCIAL &amp; SERVICES</b>											
ACCESS	18.00	0.28%	150,500	199,885,578	3,598	0.83	0.51	21.69	17.65	0.30	1.67%
CAR & GEN	40.00	0.00%	198	22,279,616	891	7.85	3.50	5.10	5.71	0.67	1.68%
CMC	15.20	1.67%	211,776	582,709,440	8,857	2.03	1.04	7.49	7.31	0.35	2.30%
HUTCHINGS BIEMER	20.25	0.00%		360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	27.75	3.74%	36,700	461,615,484	12,810	8.37	1.59	3.32	8.73	1.75	6.31%
MARSHALLS	27.00	0.00%		14,393,106	389	-11.80	-4.54	-2.29	-2.97	1.00	3.70%
NATION MEDIA	142.00	0.71%	5,698	142,610,520	20,251	7.64	3.53	18.59	20.11	5.25	3.70%
SAFARICOM	3.35	-1.47%	6,434,100	40,000,000,000	134,000	0.35	0.16	9.68	10.81	0.05	1.49%
SCANGROUP	25.50	0.99%	12,300	220,689,655	5,628	1.49	0.59	17.11	21.61	0.90	3.53%
STANDARD GRP	50.00	1.52%	462	73,275,029	3,664	3.01	1.28	16.61	19.53	1.10	2.20%
TPS EA	50.50	-1.94%	1,300	105,864,742	5,346	3.91	0.23	12.92	109.78	1.25	2.48%
UCHUMI	14.50	0.00%		180,000,000	2,610	0.53	-	27.36	-	0.00	0.00%
<b>FINANCE &amp; INVESTMENT</b>											
BARCLAYS	50.50	1.51%	35,430	1,357,884,000	68,573	3.61	2.13	13.99	11.85	1.65	3.27%
CENTUM INVEST.	15.60	0.97%	51,700	549,951,880	8,579	1.58	0.65	9.87	12.00	0.45	2.88%
CFC STANBIC	61.00	0.00%	26,900	273,684,211	16,695	2.81	1.81	21.71	16.85	1.00	1.64%
DTBK	68.00	3.03%	100	163,037,108	11,087	4.72	2.90	14.41	11.72	1.40	2.06%
EQUITY	150.00	1.35%	44,500	370,277,699	55,542	6.88	6.71	21.80	11.18	2.00	1.33%
HF	16.00	0.31%	27,500	230,000,000	3,680	0.64	0.24	25.00	33.33	0.25	1.56%
JUBILEE	122.00	1.67%	1,375	45,000,000	5,490	13.71	5.34	8.90	11.42	4.25	3.48%
KCB	23.50	3.30%	296,299	2,217,777,777	52,118	1.49	1.19	15.77	9.87	0.70	2.98%
KENYA RE	11.90	-0.42%	138,814	600,000,000	7,140	1.21	1.12	9.83	5.31	0.35	2.94%
NBK	40.00	0.00%	12,475	200,000,000	8,000	5.60	2.13	7.14	9.39	0.00	0.00%
NIC BANK	42.00	3.70%	13,492	296,692,383	12,461	2.57	1.53	16.34	13.73	0.80	1.90%
OLYMPIA	9.00	0.00%	1,300	40,000,000	360	0.40	0.43	22.50	10.47	0.20	2.22%
PAN AFRICA	67.00	0.00%		48,000,000	3,216	4.19	4.92	15.99	6.81	1.60	2.39%
STAN. CHART.	155.00	-0.64%	6,392	271,967,810	42,155	12.14	5.57	12.77	13.91	10.00	6.45%
<b>INDUSTRIAL &amp; ALLIED</b>											
ATHI RIVER	90.50	-0.55%	3,800	99,055,000	8,964	4.26	2.30	21.24	19.67	1.25	1.38%
BOC GASES	160.00	0.00%		19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	166.00	-1.19%	300	362,959,275	60,251	9.91	5.28	16.75	15.72	6.00	3.61%
BAT	128.00	0.00%	4,300	100,000,000	12,800	13.86	7.90	9.24	8.10	17.00	5.00%
CARBACID	137.00	0.00%		11,326,755	1,552	14.72	-	9.31	-	10.00	7.30%
CROWN BERGER	23.00	-8.00%	300	23,727,000	546	3.15	1.98	7.30	5.81	1.00	4.35%
EA CABLES	24.75	0.00%	24,800	202,500,000	5,012	1.85	1.08	13.38	11.46	0.90	3.64%
EAPC	75.00	0.00%		90,000,000	6,750	5.96	-	12.58	-	0.00	0.00%
EABL	145.00	2.11%	15,400	790,774,356	114,662	9.55	-	15.18	-	8.05	5.55%
EVEREADY EA	3.45	-1.43%	34,500	210,000,000	725	0.09	-	40.59	-	0.00	0.00%
KENOL	67.50	0.00%		147,176,120	9,934	8.74	2.97	7.72	11.36	1.80	2.67%
KPLC	129.00	-0.77%	3,800	79,128,000	10,208	22.30	-	5.78	-	4.00	3.10%
KENGEN	14.20	1.07%	98,109	2,198,361,456	31,217	2.19	-	6.48	-	0.90	6.34%
MUMIAS	6.15	1.65%	336,154	1,530,000,000	9,410	0.79	-	7.78	-	0.40	6.50%
SAMEER	6.05	0.00%	20,800	278,342,393	1,684	0.43	0.01	14.07	302.50	0.00	0.00%
TOTAL	30.75	3.36%	17,200	175,064,706	5,383	2.99	3.41	10.28	4.51	2.50	8.13%
UNGA	12.00	0.42%	8,400	63,090,728	757	3.67	-	3.27	-	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	150.00	0.00%		5,207,558	781	6.27	-	23.92	-	0.50	0.33%
EAAGADS	34.00	0.00%		8,039,250	273	-0.19	-1.66	-178.95	-10.23	0.00	0.00%
EXPRESS (K)	12.00	0.00%	2,600	35,403,790	425	2.08	0.26	5.77	23.08	0.50	4.17%
WILLIAMSON TEA	59.00	0.00%		8,756,320	517	-9.91	-	-5.95	-	0.50	0.85%
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	305.00	0.00%		600,000	183	2.34	-	130.34	-	5.00	1.64%

## FTSE 100

NAME	LAST	CLOSE	PCT.CHNG
3I GROUP	257.75	278.50	-7.45%
ANGLO AMERICAN	1,496.00	1,542.00	-2.98%
ANTOFAGASTA	419.00	444.25	-5.68%
ASSOC.BR.FOODS	667.50	653.00	2.22%
ASTRAZENECA	2,593.00	2,538.00	2.17%
AVIVA	377.50	366.75	2.93%
B SKY B	484.25	479.00	1.10%
BAE SYSTEMS	342.25	341.00	0.37%
BARCLAYS	145.20	143.90	0.90%
BARRATT DEVLPMNT	60.25	57.75	4.33%
BG GROUP	971.00	983.50	-1.27%
BHP BILLITON	1,197.00	1,260.00	-5.00%
BP	520.50	524.75	-0.81%
BR LAND CO	532.50	539.50	-1.30%
BRIT AM TOBACCO	1,659.00	1,635.00	1.47%
BRITISH AIRWAYS	160.80	159.40	0.88%
BRITISH ENERGY	766.50	766.00	0.07%
BT GROUP	138.70	137.70	0.73%
CABLE & WIRELESS	145.30	145.70	-0.27%
CADBURY	541.50	557.00	-2.78%
CAPITA GROUP	710.50	708.00	0.35%
CARNIVAL	1,399.00	1,394.00	0.36%
CARPHONE WAREHSE	90.75	89.25	1.68%
CENTRICA	236.75	234.00	1.18%
COMPASS GROUP	333.50	329.50	1.21%
DAILY MAIL TST A	276.00	271.75	1.56%
DIAGEO	930.50	924.00	0.70%
DSG INTERNL	15.00	14.75	1.69%
ENTERPRISE INNS	62.00	61.50	0.81%
EXPERIAN	412.50	407.00	1.35%
FRIENDS PROVIDENT	78.50	76.70	2.35%
GLAXOSMITHKLINE	1,220.00	1,184.00	3.04%
HAMMERSON	500.00	501.00	-0.20%
HBOS	71.00	70.70	0.42%
HOME RET GRP	224.50	230.00	-2.39%
HSBC HOLDINGS	702.50	724.00	-2.97%
ICAP PLC	281.25	294.75	-4.58%
IMPERIAL TOBACCO	1,639.00	1,648.00	-0.55%
INTERCONT HOTEL	575.00	559.50	2.77%
INTL POWER	229.00	225.00	1.67%
ITV	36.75	36.00	2.08%
JOHNSON MATTHEY	1,008.00	1,018.00	-0.98%
KAZAKHMYS	243.50	246.25	-1.12%
KINGFISHER	133.90	137.90	-2.90%
LAND SECS GROUP	913.50	921.50	-0.87%
LEGAL & GENERAL	71.40	72.00	-0.83%
LIBERTY INTL	496.75	505.00	-1.63%
LLOYDS TSB GRP	128.80	124.00	4.03%
LONMIN PLC	661.50	705.50	-6.24%
MAN GROUP	237.25	253.75	-6.50%
MARKS & SP.	225.50	228.25	-1.20%
MITCHELLS & BUT	160.75	152.00	5.76%
MORRISON SUPMKT	269.75	269.75	0.00%
NATIONAL GRID	650.00	637.50	1.96%
NEXT	1,042.00	1,023.00	1.86%
OLD MUTUAL	51.00	51.70	-1.35%
PEARSON	626.00	619.50	1.05%
PERSIMMON	243.25	239.00	1.78%
PRUDENTIAL	340.75	347.00	-1.80%
PUNCH TAVERNS	55.		



# 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	1795	1795	0.00	4.36	-7.71	-22.80	-34.73	-47.21	-22.80	-24.42
ATHI RIVER MIN	91.00	91.00	1.11	7.06	1.11	-4.71	-14.15	-20.87	-2.15	-2.67
BAMBURI	168.00	168.00	1.20	-1.18	-7.69	-4.00	-4.00	-14.72	-14.29	-13.85
BARCLAYS KEN	49.75	49.75	-0.50	2.05	3.65	-5.24	-16.39	-31.85	-37.03	-34.97
BAT KENYA	128.00	128.00	0.00	-1.54	-9.86	-16.34	-17.95	-20.50	-7.91	-6.57
BOC KENYA	160.00	160.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CARBACID INV	42.75	42.75	-68.80		-68.80	-68.80			-68.80	
CARGEN KEN	40.00	40.00	0.00	0.00	0.00	-9.60	-21.57	-21.57	-29.82	-29.82
CENTUM INVEST	15.45	15.45	4.39	11.15	11.55	-5.50	-22.75	-46.26	-48.07	-42.78
CFC STABIC	61.00	61.00	-1.61	-5.43	-7.58	-26.06	-34.41	-48.31	-52.71	-52.34
CITY TRUST	150.00	150.00	0.00	8.70	0.00	0.00	8.70	0.00	0.00	-6.25
CMC HOLDINGS	14.95	14.95	3.10	5.28	-3.55	-5.38	-16.48	-33.56	-18.75	-17.40
CROWN BERGER	25.00	25.00	8.70	0.00	0.00	-13.04	-35.06	-45.36	-50.50	-45.36
DIAMOND KEN	66.00	66.00	0.00	-2.94	-2.94	-7.04	-20.00	-30.89	-30.16	-27.87
EA CABLES	24.75	24.75	-1.98	3.13	-1.00	-8.33	-24.43	-42.11	-41.07	-44.69
EA PORT CEM	75.00	75.00	-6.25	-16.67	-6.25	-16.67	-30.56	-34.78	-46.43	-44.44
EAAGADS	34.00	34.00	3.03	3.03	3.03	3.03	3.03	-8.11	-24.44	-25.27
EASTAFR BREW	142.00	142.00	3.65	8.40	5.19	-4.05	-16.96	-29.00	-15.48	-18.39
EQUITY BANK	148.00	148.00	-1.99	5.71	-0.67	-9.76	-30.19	-48.97	-1.33	4.96
EVEREADY EA	3.50	3.50	-1.41	-16.67	-11.39	-23.08	-27.08	-39.66	-55.97	-53.33
EXPRESS KEN	12.00	12.00	0.00	-7.69	-5.88	-7.69	-27.49	-38.46	-51.02	-48.94
G WILLIAMSON	59.00	59.00	-1.67	-6.35	-4.84	-6.35	-15.71	-26.25	-46.36	-47.79
HOUSING FIN	15.95	15.95	0.63	10.00	1.92	-11.39	-27.50	-53.09	-65.14	-61.33
JUBILEE HLDS	120.00	120.00	0.00	-0.83	-3.23	-7.69	-27.71	-38.14	-43.66	-46.67
KAKUZI	22.50	22.50	0.00	-2.17	-2.17	7.14	-15.89	-34.31	-37.93	-29.69
KAPCHORUA	70.00	70.00	0.00	0.00	0.00	0.00	-6.67	-11.39	-22.22	-22.22
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
KENGEN	14.05	14.05	0.00	0.72	-7.87	-19.94	-25.27	-45.44	-49.37	-48.44
KENYA AIRWAYS	26.75	26.75	5.94	11.46	-0.93	-8.55	-42.78	-48.56	-57.87	-58.20
KENYA COM BK	22.75	22.75	2.25	5.81	8.33	-2.15	-14.15	-28.91	-20.18	-14.95
KENYA OIL CO	67.50	67.50	-0.74	-2.17	-8.78	-14.56	-10.60	-24.16	-41.30	-40.27
KENYA POWER	130.00	130.00	0.78	3.17	-2.26	-7.80	-18.75	-41.44	-40.09	-41.96
KENYA RE	11.95	11.95	0.84	0.42	0.84	-9.47	-16.43	-31.52	-29.50	-26.23
LIMURU TEA	305.00	305.00	-9.76	-18.67	-9.76	-9.76	-9.76	-9.76	-9.76	-18.67
MARSHALL	27.00	27.00	0.00	0.00	0.00	-10.00	-10.00	-25.00	-30.77	-31.65
MUMIAS SUGAR	6.05	6.05	1.68	2.54	0.00	-6.92	-31.64	-53.10	-59.12	-60.59
NATION MEDIA	141.00	141.00	1.44	6.82	2.17	-0.70	5.22	-59.71	-56.75	-55.52
NATLBANK KEN	40.00	40.00	1.27	2.56	-0.62	-13.51	-15.34	-37.98	-14.44	-11.60
NIC BANK	40.50	40.50	-4.14	-1.22	-4.14	-8.47	-9.50	-34.68	-35.20	-38.17
OLYMPIA CAPITAL	9.00	9.00	0.00	-8.16	-8.16	-24.37	-32.58	-40.40	-38.14	-37.28
PAN AFR INS	67.00	67.00	-2.90	-8.22	-2.90	-6.94	-10.67	-4.29	-32.66	-29.47
REA VIPINGO	13.65	13.65	-1.09	3.41	1.11	-7.46	-22.00	-29.46	-38.65	-36.51
SAFARICOM	3.40	3.40	1.49	4.62	-6.85	-11.69	-32.67	-54.36	-53.74	
SAMEER AFRICA	6.05	6.05	-6.92	0.83	2.54	-11.68	-14.18	-39.50	-50.00	-49.79
SASINI TEA	5.45	5.45	1.87	5.83	-11.38				-11.38	
SCANGROUP	25.25	25.25	0.00	5.21	-2.88	-4.72	-2.88	-24.06	-15.13	-16.53
STANDARD GRP	49.25	49.25	-0.51	-0.51	-0.51	-5.29	-1.50	-15.09	-13.60	-6.19
STD CHART KEN	156.00	156.00	1.96	4.00	-2.50	-9.83	-8.24	-29.09	-24.27	-22.00
TOTAL KENYA	29.75	29.75	-3.25	2.59	-8.46	-11.19	5.31	0.00	-11.85	-0.83
TPS (SERENA)	51.50	51.50	-0.96	3.00	-4.63	-20.77	-9.65	-29.45	-34.39	-34.39
UCHUMI SUPER	14.50	14.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UNGA GROUP	11.95	11.95	-2.45	-8.08	-8.08	-8.08	15.46	-13.09	-22.65	-20.07
UNILEVER TEA	45.00	45.00	0.00	-1.10	0.00	0.00	0.00	-11.76	-30.77	-32.84

## Unit Trusts

Effective Date: 15 December 2008

MONEY MARKET FUND	CURRENCY	DAILY YIELD	EFFECTIVE ANNUAL RATE
OLD MUTUAL	SH	6.88%	7.10%
COMMERCIAL BANK OF AFRICA	SH	6.96%	7.19%
STANBIC	SH	8.16%	8.48%
ZIMELE	SH	8.50%	8.76%
BRITISH-AMERICAN	SH	7.16%	7.42%
AFRICAN ALLIANCE KENYA SHILLING FUND	SH	7.65%	7.93%
SUNTRA	SH	7.33%	7.58%
INSURANCE COMPANY OF EAST AFRICA	SH	8.76%	9.16%
FIXED INCOME FUND	CURRENCY	BUY	SELL
BRITISH-AMERICAN	SH	133.15	136.31
AFRICAN ALLIANCE KENYA	SH	10.06	10.38
STANDARD INVESTMENT BANK	SH	102.51	103.04
BALANCED FUND			
OLD MUTUAL / TOBOA	SH	104.22	110.64
ZIMELE	SH	2.77	2.85
AFRICAN ALLIANCE KENYA	SH	13.22	14.02
BRITISH-AMERICAN	SH	138.96	148.84
BRITISH-AMERICAN MANAGED RETIREMENT FUND	SH	98.30	101.51
SUNTRA	SH	73.13	76.98
INSURANCE COMPANY OF EAST AFRICA	SH	89.23	93.92
STANDARD INVESTMENT BANK	SH	90.13	91.72
EQUITY FUND			
OLD MUTUAL	SH	212.04	227.19
COMMERCIAL BANK OF AFRICA	SH	90.84	95.63
BRITISH-AMERICAN	SH	121.96	130.97
AFRICAN ALLIANCE KENYA	SH	89.94	95.62
SUNTRA	SH	81.70	86.00
INSURANCE COMPANY OF EAST AFRICA	SH	72.65	76.47
STANDARD INVESTMENT BANK	SH	75.61	77.38
BOND FUND			
EAST AFRICAN MUTUAL FUND	SH	99.37	104.84
OLD MUTUAL BOND FUND	SH	99.96	102.33

## 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	69	7,000	-		98.4738		
ZC2/2008/1YR	28-JUL-08	27-JUL-09	223	8,000	-		94.4397		
ZC3/2008/1YR	24-NOV-08	23-NOV-09	342	5,000	-		91.5090		
<b>TWO YEAR BONDS</b>									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	370	7,000	FIXED	8.75	98.7694		
FXD1/2007/2YR	29-JAN-07	26-JAN-09	41	5,690	FIXED	9.50	100.4970		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	97	5,690	FIXED	9.50	99.9740		
FXD1/2008/2YR	28-APR-08	26-APR-10	496	7,000	FIXED	8.75	98.0780		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	524	7,000	FIXED	8.75	97.9369		
FXD3/2008/2YR	25-AUG-08	23-AUG-10	615	8,000	FIXED	8.75	98.4282		
<b>THREE YEAR BONDS</b>									
FXD1/2006/3YR	27-FEB-06	23-FEB-09	69	5,797	FIXED	11.00	100.4897		
FXD1/2006/3YR	27-FEB-06	23-FEB-09	69	5,797	FIXED	11.00	100.4832		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	251	3,176	FIXED	8.50	96.7700		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	279	3,690	FIXED	8.50	99.5140		
<b>FOUR YEAR BONDS</b>									
FXD1/2005/4YR	23-MAY-05	18-MAY-09	153	3,625	FIXED	12.25	8.9000	102.3974	101.3166 6,000,000
FXD3/2005/4YR	31-OCT-05	26-OCT-09	314	5,607	FIXED	12.25		101.9019	
FXD1/2006/4YR	24-APR-06	19-APR-10	489	3,923	FIXED	11.25		102.2188	
FXD1/2007/4YR	26-FEB-07	21-FEB-11	797	5,126	FIXED	11.00		101.9664	
<b>FIVE YEAR BONDS</b>									
FXD1/2004/5YR	26-APR-04	20-APR-09	125	1,521	FIXED	6.00		99.0129	
FXD1/2005/5YR	20-JUN-05	14-JUN-10	545	1,827	FIXED	12.50		104.9241	
FXD2/2005/5YR	28-NOV-05	22-NOV-10	706	5,941	FIXED	13.00		105.7105	
FXD1/2006/5YR	29-MAY-06	23-MAY-11	888	1,864	FIXED	11.25		101.5966	
FXD2/2006/5YR	31-JUL-06	25-JUL-11	951	2,594	FIXED	11.25		99.9671	
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,133	2,594	FIXED	11.25		100.2500	
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,343	4,528	FIXED	9.50		98.0924	
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,371	9,000	FIXED	9.50		94.6834	
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,497	7,000	FIXED	9.50		95.1233	
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,588	7,000	FIXED	9.50		93.5178	
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,707	7,000	FIXED	9.50		94.5840	
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	1,770	7,000	FIXED	9.50		92.5855	
<b>SIX YEAR BONDS</b>									
FXD1/2003/6YR	20-JAN-03	12-JAN-09	27	1,425	FIXED	14.00		100.6262	
FXD2/2003/6YR	26-MAY-03	18-MAY-09	153	5,397	FIXED	11.50		100.9472	
FXD3/2003/6YR	24-NOV-03	16-NOV-09	335	1,694	FIXED	6.00		93.6306	
FXD1/2004/6YR	23-FEB-04	15-FEB-10	426	4,415	FIXED	6.50		96.4232	
FXD2/2004/6YR	26-JUL-04	19-JUL-10	580	2,526	FIXED	6.75		93.7294	
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,098	7,407	FIXED	13.00		104.7288	
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,280	6,013	FIXED	11.75		102.1424	
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,434	5,696	FIXED	11.50		103.3153	
FXD1/2007/6YR	30-APR-07	22-APR-13	1,588	6,000	FIXED	11.50		101.1930	
<b>SEVEN YEAR BONDS</b>									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	454	2,801	FIXED	13.75		107.1971	
FXD2/2003/7YR	27-OCT-03	18-OCT-10	671	3,095	FIXED	6.50		93.2448	
FXD2/2003/7YR	27-OCT-03	18-OCT-10	671	3,095	FIXED	6.50		93.6138	
FXD1/2004/7YR	26-JAN-04	17-JAN-11	762	2,662	FIXED	6.75		92.6448	
FXD2/2004/7YR	23-AUG-04	15-AUG-11	972	1,773					