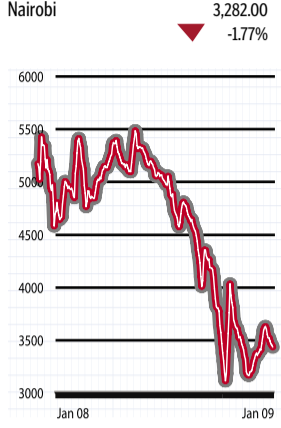


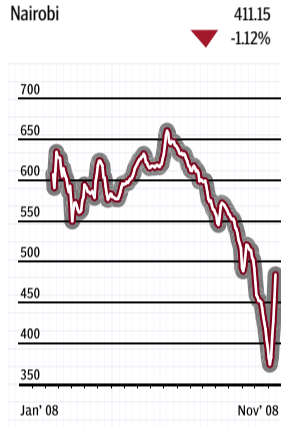
# Market Data

## Nairobi Stocks

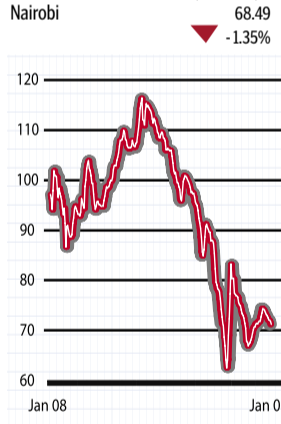
### NSE 20 Share Index



### AIG 27 Index



### All Share Index (NASI)



## Currency Spot Rates

### Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	79.62	79.79
STG POUND	111.34	111.60
EURO	103.50	103.74
SA RAND	7.86	7.89
KES / USHS	24.95	25.20
KES / TSHS	17.17	17.40
CANADIAN DOLLAR	63.19	63.33
SWISS FRANCS	69.79	69.95
JPY(100)	88.72	88.93
SW KRONER	9.54	9.58
NOR KRONER	11.28	11.33
DAN KRONER	13.86	13.90
IND RUPEE	1.63	1.63
HONGKONG DOLLAR	10.26	10.28
SINGAPORE DOLLAR	52.92	53.09
SAUDI RIYAL	21.22	21.28
CHINESE YUAN	11.64	11.67
AUSTRALIAN DOLLAR	52.08	52.22

## African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
<b>KENYA</b>	<b>NSE 20 SHARE</b>	3,282.00	-1.77%	▼ -59.09	3,282.00	3,282.00	3,282.00	3,341.09
<b>SOUTH AFRICA</b>	<b>ALL SHARE INDEX</b>	19,938.89	-1.76%	▼ -356.18	20,295.07	20,295.07	19,789.09	20,295.07
<b>NIGERIA</b>	<b>NIGERIA INDEX</b>	26,247.84	-1.57%	▼ -419.25	26,247.84	26,247.84	26,247.84	26,667.09
<b>EGYPT</b>	<b>CASE 30 IDX</b>	3,793.30	-5.67%	▼ -228.06	3,969.59	4,021.36	3,793.30	4,021.36
<b>GHANA</b>	<b>GHANA INDEX</b>	10,347.02	0.00%	0.00	10,347.02	10,347.02	10,347.02	10,347.02
<b>TUNISIA</b>	<b>TUNIS SE INDEX</b>	2,011.20	-0.55%	▼ -11.20	2,011.20	2,011.20	2,011.20	2,022.39
<b>ZAMBIA</b>	<b>LUSE ALL SHR IDX</b>	2,406.37	-0.16%	▼ -3.83	2,406.37	2,406.37	2,406.37	2,410.20
<b>MOROCCO</b>	<b>CFG INDEX</b>	20,851.94	-0.56%	▼ -117.65	20,966.89	21,025.30	20,810.12	20,969.59
<b>MALAWI</b>	<b>MALAWI ALL SHR</b>	6,004.69	0.00%	0.00	6,004.69	6,004.69	6,004.69	6,004.69

## 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>											
KAKUZI	24.00	0.00%	19,599,999	470	9.68	-1.94	2.48	-6.19	0.00	0.00%	0.00%
REA VIPINGO	13.10	0.00%	60,000,000	786	1.92	1.04	6.82	6.30	0.80	6.11%	6.11%
SASINI	6.50	0.00%	18,500	228,055,500	1,482	3.84	-	1.69	-	0.00	0.00%
<b>COMMERCIAL &amp; SERVICES</b>											
ACCESS	20.75	0.00%	41,891	199,885,578	4,148	0.83	0.51	25.00	20.34	0.30	1.45%
CAR & GEN	43.50	-1.14%	3,500	22,279,616	969	7.85	3.50	5.54	6.21	0.67	1.54%
CMC	14.10	-3.75%	142,620	582,709,440	8,216	2.03	1.04	6.95	6.78	0.35	2.48%
HUTCHINGS BIEMER	20.25	0.00%	360,000	7	-18.34	-	-1.10	-	-	0.00	0.00%
KQ	27.50	-1.79%	23,886	461,615,484	12,694	8.37	1.59	3.29	8.65	1.75	6.36%
MARSHALLS	27.00	0.00%	14,393,106	389	-11.80	-4.54	-2.29	-2.97	1.00	3.70%	3.70%
NATION MEDIA	141.00	-1.40%	5,100	142,610,520	20,108	7.64	3.53	18.46	19.97	5.25	3.72%
SAFARICOM	3.10	-4.62%	4,794,700	40,000,000,000	124,000	0.35	0.16	8.96	10.00	0.05	1.61%
SCANGROUP	25.00	-0.99%	12,600	220,689,655	5,517	1.49	0.59	16.78	21.19	0.90	3.60%
STANDARD GRP	50.00	0.00%	425	73,275,029	3,664	3.01	1.28	16.61	19.53	1.10	2.20%
TPS EA	52.50	0.00%	1,081	105,864,742	5,558	3.91	0.23	13.43	114.13	1.25	2.38%
UCHUMI	14.50	0.00%	180,000,000	2,610	0.53	-	27.36	-	-	0.00	0.00%
<b>FINANCE &amp; INVESTMENT</b>											
BARCLAYS	49.00	-1.51%	64,400	1,357,884,000	66,536	3.61	2.13	13.57	11.50	1.65	3.37%
CENTUM INVEST.	14.75	-6.05%	29,180	549,951,880	8,112	1.58	0.65	9.34	11.35	0.45	3.05%
CFC STANBIC	56.00	-1.75%	112,200	273,684,211	15,326	2.81	1.81	19.93	15.47	1.00	1.79%
DTBK	75.00	0.00%	2,361	163,037,108	12,228	4.72	2.90	15.89	12.93	1.40	1.87%
EQUITY	164.00	-1.20%	119,900	370,277,699	60,726	6.88	6.71	23.84	12.22	2.00	1.22%
HF	16.05	-2.73%	51,300	230,000,000	3,692	0.64	0.24	25.08	33.44	0.25	1.56%
JUBILEE	120.00	-1.64%	1,425	45,000,000	5,400	13.71	5.34	8.75	11.24	4.25	3.54%
KCB	20.25	-1.22%	168,900	2,217,777,777	44,910	1.49	1.19	13.59	8.51	0.70	3.46%
KENYA RE	11.75	1.29%	1,361,443	600,000,000	7,050	1.21	1.12	9.71	5.25	0.35	2.98%
NBK	39.50	-1.25%	7,500	200,000,000	7,900	5.60	2.13	7.05	9.27	0.00	0.00%
NIC BANK	43.00	-1.15%	10,400	296,692,383	12,758	2.57	1.53	16.73	14.05	0.80	1.86%
OLYMPIA	10.10	0.50%	200	40,000,000	404	0.40	0.43	25.25	11.74	0.20	1.98%
PAN AFRICA	58.00	0.00%	48,000,000	2,784	4.19	4.92	13.84	5.89	1.60	2.76%	2.76%
STAN. CHART.	164.00	0.00%	4,178	271,967,810	44,603	12.14	5.57	13.51	14.72	10.00	6.10%
CO-OPERATIVE BANK	9.05	-0.55%	215,900	3,636,427,600	32,910	0.54	-	16.76	-	0.06	0.66%
<b>INDUSTRIAL &amp; ALLIED</b>											
ATHI RIVER	91.00	-0.55%	3,500	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%	5.78%
BAMBURI	160.00	1.27%	100	362,959,275	58,073	9.91	5.28	16.15	15.15	6.00	3.75%
BAT	137.00	0.00%	4,200	100,000,000	13,700	13.86	7.90	9.88	8.67	17.00	5.00%
CARBACID	137.00	0.00%	11,326,755	1,552	14.72	-	9.31	-	10.00	7.30%	7.30%
CROWN BERGER	24.00	-2.04%	300	23,727,000	569	3.15	1.98	7.62	6.06	1.00	4.17%
EA CABLES	24.00	-9.43%	13,100	202,500,000	4,860	1.85	1.08	12.97	11.11	0.90	3.75%
EAPC	85.00	0.00%	90,000,000	7,650	5.96	-	14.26	-	0.00	0.00%	0.00%
EABL	139.00	0.00%	7,492	790,774,356	109,918	9.55	-	14.55	-	8.05	5.79%
EVEREADY EA	3.00	-7.69%	4,100	210,000,000	630	0.09	-	35.29	-	0.00	0.00%
KENOL	59.00	6.31%	3,300	147,176,120	8,683	8.74	2.97	6.75	9.93	1.80	3.05%
KPLC	124.00	-1.59%	3,300	79,128,000	9,812	22.30	-	5.56	-	4.00	3.23%
KENGEN	14.15	-2.08%	91,084	2,198,361,456	31,107	2.19	-	6.46	-	0.90	6.36%
MUMIAS	6.00	-0.83%	1,339,498	1,530,000,000	9,180	0.79	-	7.59	-	0.40	6.67%
SAMEER	6.00	0.00%	2,375	278,342,393	1,670	0.43	0.01	13.95	300.00	0.00	0.00%
TOTAL	33.00	-1.49%	13,700	175,064,706	5,777	2.99	3.41	11.04	4.84	2.50	7.58%
UNGA	9.00	-0.55%	250	75,708,873	681	3.67	-	2.45	-	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	36.00	0.00%	-	8,039,250	289	-0.19	-1.66	-189.47	-10.84	0.00	0.00%
EXPRESS (K)	12.45	0.00%	-	35,403,790	441	2.08	0.26	5.99	23.94	0.50	4.02%
WILLIAMSON TEA	51.50	0.00%	-	8,756,320	451	-9.91	3.75	-5.20	6.87	0.50	0.97%
KAPCHORUA TEA	68.00	0.00%	-	3,912,000	266	-17.84	3.36	-3.81	10.12	0.50	0.74%
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	240.25	243.00	-1.13%
ANGLO AMERICAN	1,296.00	1,306.00	-0.77%
ANTOFAGASTA	405.75	410.75	-1.22%
ASSOC.BR.FOODS	675.50	675.00	0.07%
ASTRAZENECA	2,784.00	2,805.00	-0.75%
AVIVA	288.25	298.75	-3.51%
B SKY B	423.00	425.00	-0.47%
BAE SYSTEMS	398.00	389.50	2.18%
BARCLAYS	58.00	72.90	-20.58%
BARRATT DEVLPMNT	78.25	82.50	-5.15%
BG GROUP	857.00	885.50	-3.22%
BHP BILLITON	1,131.00	1,153.00	-1.91%
BP	475.25	498.00	-4.57%
BR LAND CO	427.00	436.50	-2.18%
BRIT AM TOBACCO	1,831.00	1,844.00	-0.70%
BRITISH AIRWAYS	148.30	152.00	-2.43%
BRITISH ENERGY	773.00	772.50	0.06%
BT GROUP	116.00	119.80	-3.17%
CABLE & WIRELESS	150.20	150.50	-0.20%
CADBURY	577.50	573.50	0.70%
CAPITA GROUP	700.50	693.00	1.08%
CARNIVAL	1,310.00	1,338.00	-2.09%
CARPHONE WAREHSE	92.75	97.00	-4.38%
CENTRICA	264.72	272.00	-2.67%
COMPASS GROUP	337.25	338.75	-0.44%
DAILY MAIL TST A	260.00	260.50	-0.19%
DIAGEO	941.50	938.50	0.32%
DSG INTERNL	19.00	20.00	-5.00%
ENTERPRISE INNS	31.75	33.25	-4.51%
EXPERIAN	401.00	408.25	-1.78%
FRIENDS PROVDENT	70.10	72.90	-3.84%
GLAXOSMITHKLINE	1,276.52	1,294.00	-1.28%
HAMMERSON	405.50	410.00	-1.10%
HOME RETAIL	196.00	197.90	-0.96%
HSBC HOLDINGS	492.25	485.00	1.49%
ICAP PLC	239.25	254.75	-6.08%
IMPERIAL TOBACCO	1,874.00	1,940.00	-3.40%
INTERCONT HOTEL	529.00	516.50	2.42%
INTL POWER	247.50	249.75	-0.80%
ITV	30.75	31.75	-3.15%
JOHNSON MATTHEY	910.00	917.50	-0.82%
KAZAKHMYS	193.80	198.80	-2.52%
KINGFISHER	126.40	127.10	-0.55%
LAND SECS GROUP	660.50	659.00	0.23%
LEGAL & GENERAL	57.40	57.90	-0.86%
LIBERTY INTL	428.50	425.00	0.82%
LLOYDS BNK GRP	40.20	44.80	-10.27%
LONMIN PLC	836.50	854.50	-2.11%
MAN GROUP	208.00	214.00	-2.80%
MARKS & SP.	218.75	218.50	0.11%
MITCHELLS & BUT	160.25	159.75	0.31%
MORRISON SUPMKT	272.25	270.00	0.83%
NATIONAL GRID	629.00	645.00	-2.48%
NEXT	1,104.00	1,130.00	-2.30%
OLD MUTUAL	54.10	52.50	2.86%
PEARSON	646.50	638.50	1.25%
PERSIMMON	280.25	280.75	-0.18%
PRUDENTIAL	295.75	293.50	0.77%
PUNCH TAVERNS	30.00		



# Market Data

## Share Price Performance Scorecard

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

NAME	LAST	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	20.75	20.50	0.00	1.23	-1.20	13.89	-17.17	-41.43	-1.20	-18.00
ATHI RIVER MIN	91.50	91.50	0.54	2.20	2.76	2.76	-2.11	-17.70	2.76	-5.58
BAMBURI	158.00	160.00	0.00	0.00	-3.03	-3.61	-14.44	-16.67	-3.03	-15.79
BARCLAYS KEN	49.75	50.50	0.00	-0.95	2.97	2.97	7.22	-23.53	2.97	-32.90
BAT KENYA	137.00	136.00	0.75	2.27	3.05	5.47	-10.00	-15.63	3.05	-2.17
BOC KENYA	160.00	160.00	0.00	0.00	0.00				0.00	
CITY TRUST	150.00	150.00	0.00	0.00	0.00	0.00	8.70	0.00	0.00	0.00
CARBACID INV	137.00	137.00								
CARGEN KEN	44.00	44.00	0.00	10.00	0.00	10.00	-2.22	-12.00	0.00	-22.81
CFC STABIC	57.00	56.00	-1.72	-2.56	-5.00	-6.56	-29.63	-48.65	-5.00	-54.40
CMC HOLDINGS	14.65	15.05	-0.32	-0.64	-2.81	2.30	-8.53	-22.25	-2.81	-17.94
CROWN BERGER	24.50	24.00	0.00	-1.02	-2.02	5.43	-11.82	-37.82	-2.02	-51.98
KAPCHORUA	68.00	68.00	9.68	-2.86	0.00	-2.86	-9.33	-12.82	0.00	-24.44
DIAMOND KEN	75.00	75.00	0.00	4.08	11.68	12.50	11.68	-19.47	11.68	-12.07
EAGADS	36.00	36.00	-1.37	9.09	-1.37	9.09	9.09	-2.70	-1.37	-21.74
EASTAFR BREW	139.00	139.00	-2.11	-2.80	-3.47	-4.14	0.72	-29.44	-3.47	-12.58
EA CABLES	26.50	27.50	0.00	0.00	5.71	12.12	-1.77	-29.30	5.71	-34.71
CO-OPERATIVE BAN	9.10	9.05								
EA PORT CEM	85.00	85.00	4.94	6.25	6.92	13.33	-24.11	-26.09	6.92	-39.29
EQUITY BANK	166.00	166.00	1.82	-1.18	-4.55	12.00	-11.58	-47.00	-4.55	20.86
EVEREADY EA	3.25	3.45	-1.43	0.00	-1.43	0.00	-10.39	-34.91	-1.43	-55.19
EXPRESS KEN	12.45	12.45	0.00	-3.70	0.00	8.33	-7.14	-32.64	0.00	-43.48
G WILLIAMSON	51.50	51.50	-0.96	-0.96	-10.43	-12.71	-18.25	-29.45	-10.43	-53.18
HOUSING FIN	16.50	16.55	0.00	-3.48	-14.18	4.06	-16.75	-47.97	-14.18	-59.88
CENTUM INVEST	15.70	16.00	-0.31	-3.88	-14.13	3.21	-6.12	-38.67	-14.13	-41.98
JUBILEE HLDS	122.00	124.00	0.81	0.00	0.81	3.33	-17.88	-32.97	0.81	-38.31
KAKUZI	24.00	24.00	4.35	5.49	4.35	6.67	-14.29	-36.84	4.35	-27.27
KENYA COM BK	20.50	20.50	0.00	-10.75	-11.70	-11.70	-7.78	-32.52	-11.70	-26.55
KENGEN	14.45	15.20	-0.31	-2.74	0.95	12.68	-8.83	-31.91	0.95	-40.74
KENYA OIL CO	55.50	60.00	0.00	-4.76	-9.09	-11.11	-26.38	-33.33	-9.09	-40.00
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
KENYA POWER	126.00	133.00	0.00	-2.92	-2.21	3.10	-10.14	-34.80	-2.21	-38.43
KENYA AIRWAYS	28.00	28.00	-2.56	1.79	0.00	2.70	-25.00	-41.84	0.00	-51.28
KENYA RE	11.60	11.70	-1.67	-5.98	-7.45	-0.84	-11.61	-27.38	-7.45	-28.48
LIMURU TEA	305.00	305.00	-9.76		-9.76	-9.76	-9.76	-9.76	-9.76	
MUMIAS SUGAR	6.05	6.10	0.82	-7.52	-8.89	0.00	-22.15	-47.66	-8.89	-55.27
MARSHALL	27.00	27.00	0.00	0.00	0.00	0.00	-10.00	-25.00	-30.77	-30.77
NATLBANK KEN	40.00	40.00	-1.16	-1.16	-1.16	6.25	4.94	-32.54	-1.16	-2.86
NIC BANK	43.50	44.00	0.00	-4.32	1.72	5.36	2.91	-23.71	1.72	-25.63
NATION MEDIA	143.00	143.00	0.00	0.70	0.00	1.41	7.46	-56.89	0.00	-55.00
OLYMPIA CAPITAL	10.05	10.10	-3.83	-8.22	0.50	11.67	-6.51	-33.44	0.50	-30.21
PAN AFR INS	58.00	58.00	0.00	-6.45	-6.45	-13.43	-20.00	-15.94	-6.45	-36.96
REA VIPINGO	13.10	13.90	-1.45	-2.51	-2.51	-0.37	-16.05	-27.85	-2.51	-35.24
SAMEER AFRICA	6.00	5.90	-0.83	-1.65	-0.83	-1.65	-11.85	-36.70	-0.83	-48.93
SCANGROUP	25.25	25.00	0.00	-0.99	-3.85	-1.96	-5.66	-20.63	-3.85	-13.04
STD CHART KEN	164.00	164.00	-0.61	0.00	2.50	5.81	-2.96	-19.21	2.50	-21.15
SAFARICOM	3.25	3.35	-2.86	-4.23	-5.56	1.49	-15.00	-49.25	-5.56	
SASINI TEA	6.50	6.75	-5.93	-11.19	-9.29	9.48			-9.29	
TPS (SERENA)	52.50	52.00	0.00	-1.89	-0.95	0.97	-6.31	-25.18	-0.95	-20.61
STANDARD GRP	50.00	50.00	0.00	0.00	0.00	1.52	2.04	-15.25	0.00	-6.54
TOTAL KENYA	33.50	33.75	1.54	1.54	3.13	7.32	12.82	10.92	3.13	3.94
UCHUMI SUPER	14.50	14.50	0.00	0.00	0.00				0.00	
UNGA GROUP	9.05	9.50	-0.50	-16.39	-26.84	-17.08	-22.87	-20.40	-26.84	-27.11

## Kenya Treasury Bonds

BONDS PRICELIST										DATE	21-JAN-09
ISSUE	MATURITY	DAYS	ISSUED VALUE	COUPON	COUPON	TRADED	PREVIOUS	CLEAN	TOTAL		
DATE	DATE	TO	IN MILLIONS	RATE	(%)	YIELD	PRICE	PRICE	VALUE	TRADED	
		MATURITY				(%)	(%)	(%)	(KSHS)		
<b>ONE YEAR BONDS</b>											
ZC1/2008/1YR	25-FEB-08	23-FEB-09	33	7,000	-		99.2051				
ZC2/2008/1YR	28-JUL-08	27-JUL-09	187	8,000	-		94.4397				
ZC3/2008/1YR	24-NOV-08	23-NOV-09	306	5,000	-		92.3725				
<b>TWO YEAR BONDS</b>											
FXD3/2007/2YR	12-NOV-07	21-DEC-09	334	7,000	FIXED	8.75	99.0979				
FXD1/2007/2YR	29-JAN-07	26-JAN-09	5	5,690	FIXED	9.50	100.4970				
FXD2/2007/2YR	26-MAR-07	23-MAR-09	61	5,690	FIXED	9.50	99.9740				
FXD1/2008/2YR	28-APR-08	26-APR-10	460	7,000	FIXED	8.75	98.4114				
FXD2/2008/2YR	26-MAY-08	24-MAY-10	488	7,000	FIXED	8.75	94.2289				
FXD3/2008/2YR	25-AUG-08	23-AUG-10	579	8,000	FIXED	8.75	98.6184				
FXD4/2008/2YR	29-DEC-08	27-DEC-10	705	6,000	FIXED	8.75	97.6711				
<b>THREE YEAR BONDS</b>											
FXD1/2006/3YR	27-FEB-06	23-FEB-09	33	5,797	FIXED	11.00	100.4832				
FXD2/2006/3YR	28-AUG-06	24-AUG-09	215	3,176	FIXED	8.50	96.7700				
FXD3/2006/3YR	25-SEP-06	21-SEP-09	243	3,690	FIXED	8.50	99.5140				
<b>FOUR YEAR BONDS</b>											
FXD1/2005/4YR	23-MAY-05	18-MAY-09	117	3,625	FIXED	12.25	101.3166				
FXD3/2005/4YR	31-OCT-05	26-OCT-09	278	5,607	FIXED	12.25	102.0038				
FXD1/2006/4YR	24-APR-06	19-APR-10	453	3,923	FIXED	11.25	102.2188				
FXD1/2007/4YR	26-FEB-07	21-FEB-11	761	5,126	FIXED	11.00	99.9751				
<b>FIVE YEAR BONDS</b>											
FXD1/2004/5YR	26-APR-04	20-APR-09	89	1,521	FIXED	6.00	99.3786				
FXD1/2005/5YR	20-JUN-05	14-JUN-10	509	1,827	FIXED	12.50	96.6000	103.6813	9,500,000		
FXD2/2005/5YR	28-NOV-05	22-NOV-10	670	5,941	FIXED	13.00	105.7105				
FXD1/2006/5YR	29-MAY-06	23-MAY-11	852	1,864	FIXED	11.25	101.5966				
FXD2/2006/5YR	31-JUL-06	25-JUL-11	915	2,594	FIXED	11.25	99.9671				
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,097	2,594	FIXED	11.25	100.2500				
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,307	4,528	FIXED	9.50	98.0924				
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,335	9,000	FIXED	9.50	95.5368				
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,461	7,000	FIXED	9.50	96.0845				
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,552	7,000	FIXED	9.50	95.6297				
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,552	7,000	FIXED	9.50	94.4816				
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,671	7,000	FIXED	9.50	10.450	93.9560	96.5885	400,000	
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	1,734	7,000	FIXED	9.50	94.9530				
<b>SIX YEAR BONDS</b>											
FXD1/2003/6YR	20-JAN-03	12-JAN-09	-9	1,425	FIXED	14.00	100.6262				
FXD2/2003/6YR	26-MAY-03	18-MAY-09	117	5,397	FIXED	11.50	100.8399				
FXD3/2003/6YR	24-NOV-03	16-NOV-09	299	1,694	FIXED	6.00	96.8359				
FXD1/2004/6YR	23-FEB-04	15-FEB-10	390	4,415	FIXED	6.50	96.4232				
FXD2/2004/6YR	26-JUL-04	19-JUL-10	544	2,526	FIXED	6.75	93.7294				
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,062	7,407	FIXED	13.00	105.2683				
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,244	6,013	FIXED	11.75	102.7798				
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,398	5,696	FIXED	11.50	103.3153				
FXD1/2007/6YR	30-APR-07	22-APR-13	1,552	6,000	FIXED	11.50	101.1930				
<b>SEVEN YEAR BONDS</b>											
FXD1/2003/7YR	24-MAR-03	15-MAR-10	418	2,801	FIXED	13.75	107.1971				
FXD2/2003/7YR	27-OCT-03	18-OCT-10	635	3,095	FIXED	6.50	93.6138				
FXD1/2004/7YR	26-JAN-04	17-JAN-11	726	2,662	FIXED	6.75	93.1037				
FXD2/2004/7YR	23-AUG-04	15-AUG-11	936	1,773	FIXED	7.00	90.6684				
FXD1/2006/7YR	30-JAN-06	21-JAN-13	1,461	3,235	FIXED	13.25	104.7124				
FXD2/2006/7YR	25-DEC-06	16-DEC-13	1,790	2,262	FIXED	12.00	101.8260				
FXD1/2007/7YR	30-JUL-07	21-JUL-14	2,007	8,000	FIXED	9.75	93.0598				
<b>EIGHT YEAR BONDS</b>											
FXD1/2003/8YR	28-APR-03	18-APR-11	817	3,907	FIXED	12.50	99.9527				
FXD2/2003/8YR	29-SEP-03	19-SEP-11	971	5,023	FIXED	7.00	92.4254				
FXD1/2004/8YR	22-MAR-04	12-MAR-12	1,146	3,038	FIXED	7.50	91.1691				
FXD1/2006/8YR	27-FEB-06	17-FEB-14	1,853	3,319	FIXED	13.25	106.7963				
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,217	3,922	FIXED	12.75	107.2090				
<b>NINE YEAR BONDS</b>											
FXD1/2003/9YR	26-MAY-03	14-MAY-12	1,209	2,368	FIXED						