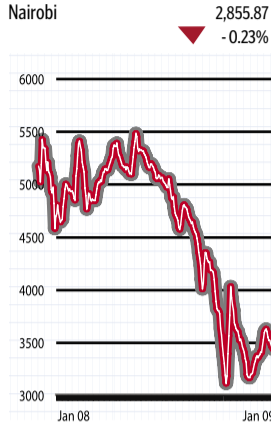


Market Data

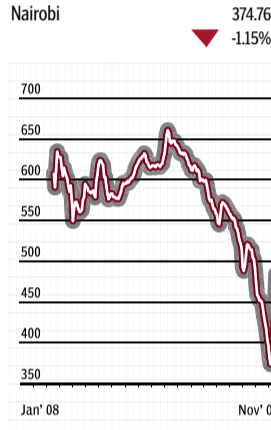


Nairobi Stocks

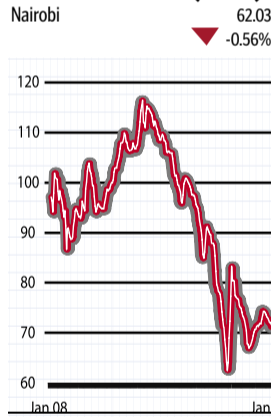
NSE 20 Share Index



AIG 27 Index



All Share Index (NASI)



Currency Spot Rates

Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	78.98	79.12
STG POUND	113.46	113.69
EURO	101.96	102.18
SA RAND	7.96	8.03
KES / USHS	24.67	24.91
KES / TSHS	16.62	16.78
CANADIAN DOLLAR	63.50	63.62
SWISS FRANCS	68.13	68.29
JPY(100)	87.73	87.91
SW KRONER	9.44	9.47
NOR KRONER	11.67	11.70
DAN KRONER	13.67	13.70
IND RUPEE	1.62	1.62
HONGKONG DOLLAR	10.19	10.21
SINGAPORE DOLLAR	52.33	52.47
SAUDI RIYAL	21.05	21.10
CHINESE YUAN	11.56	11.58
AUSTRALIAN DOLLAR	51.60	51.73

African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 SHARE	2,855.87	-0.23%	-6.67	2,855.87	2,855.87	2,855.87	2,862.54
SOUTH AFRICA	ALL SHARE INDEX	20,780.17	-1.30%	-274.32	21,054.49	21,286.08	20,679.00	21,054.49
NIGERIA	NIGERIA INDEX	23,841.99	-1.17%	-281.23	23,841.99	23,841.99	23,841.99	24,123.22
EGYPT	CASE 30 IDX	3,607.03	1.72%	60.99	3,546.04	3,616.28	3,546.04	3,546.04
GHANA	GHANA INDEX	10,088.08	0.00%	0.00	10,088.08	10,088.08	10,088.08	10,088.08
TUNISIA	TUNIS SE INDEX	2,011.20	0.00%	0.00	2,011.20	2,011.20	2,011.20	2,011.20
ZAMBIA	LUSE ALL SHR IDX	2,348.06	-0.72%	-17.00	2,348.06	2,348.06	2,348.06	2,365.06
MOROCCO	CFG INDEX	21,347.09	0.32%	67.35	21,285.06	21,382.15	21,285.06	21,279.74
MALAWI	MALAWI ALL SHR	5,650.20	0.00%	0.00	5,650.20	5,650.20	5,650.20	5,650.20

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	SHARES	ISSUED		FULL YEAR	HALF YEAR			FULL YEAR	YIELD
MIMS											
AGRICULTURAL											
KAKUZI	23.00	0.00%	-	19,599,999	451	9.68	-1.94	2.38	-5.93	0.00	0.00%
REA VIPINGO	10.00	0.00%	400	60,000,000	600	1.92	1.04	5.21	4.81	0.80	8.00%
SASINI	5.20	7.22%	52,200	228,055,500	1,186	3.84	-	1.35	-	0.00	0.00%
COMMERCIAL & SERVICES											
ACCESS	18.15	-0.27%	182,000	199,885,578	3,628	0.83	0.51	21.87	17.79	0.30	1.65%
CAR & GEN	40.00	0.00%	-	22,279,616	891	7.85	3.50	5.10	5.71	0.67	1.68%
CMC	13.00	-1.89%	195,700	582,709,440	7,575	2.03	1.04	6.40	6.25	0.35	2.69%
HUTCHINGS BIEMER	20.25	0.00%	-	360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	23.00	1.10%	13,600	461,615,484	10,617	8.37	1.59	2.75	7.23	1.75	7.61%
MARSHALLS	24.50	-9.26%	2,200	14,393,106	353	-11.80	-4.54	-2.08	-2.70	1.00	4.08%
NATION MEDIA	116.00	-7.20%	40,066	142,610,520	16,543	7.64	3.53	15.18	16.43	5.25	4.53%
SAFARICOM	3.15	0.00%	7,797,351	40,000,000,000	126,000	0.35	0.16	9.10	10.16	0.05	1.59%
SCANGROUP	23.50	2.17%	75,400	220,689,655	5,186	1.49	0.59	15.77	19.92	0.90	3.83%
STANDARD GRP	45.00	-10.00%	4,000	73,275,029	3,297	3.01	1.28	14.95	17.58	1.10	2.44%
TPS EA	42.75	-3.93%	7,000	105,864,742	4,526	3.91	0.23	10.93	92.93	1.25	2.92%
UCHUMI	14.50	0.00%	-	180,000,000	2,610	0.53	-	27.36	-	0.00	0.00%
FINANCE & INVESTMENT											
BARCLAYS	42.00	-3.45%	30,500	1,357,884,000	57,031	3.61	2.13	11.63	9.86	1.65	3.93%
CENTUM INVEST.	12.95	0.39%	73,700	549,951,880	7,122	1.58	0.65	8.20	9.96	0.45	3.47%
CFC STANBIC	54.00	-1.82%	29,773	273,684,211	14,779	2.81	1.81	19.22	14.92	1.00	1.85%
DTBK	66.50	0.00%	-	163,037,108	10,842	4.72	2.90	14.09	11.47	1.40	2.11%
EQUITY	145.00	2.11%	173,700	370,277,699	53,690	6.88	6.71	21.08	10.80	2.00	1.38%
HF	14.50	3.20%	79,400	230,000,000	3,335	0.64	0.24	22.66	30.21	0.25	1.72%
JUBILEE	115.00	0.00%	1,800	45,000,000	5,175	13.71	5.34	8.39	10.77	4.25	3.70%
KCB	18.30	0.27%	199,001	2,217,777,777	40,585	1.49	1.19	12.28	7.69	0.70	3.83%
KENYA RE	11.00	1.85%	142,728	600,000,000	6,600	1.21	1.12	9.09	4.91	0.35	3.18%
NBK	34.00	-2.86%	2,800	200,000,000	6,800	5.60	2.13	6.07	7.98	0.00	0.00%
NIC BANK	33.50	-4.96%	22,669	296,692,383	9,939	2.57	1.53	13.04	10.95	0.80	2.39%
OLYMPIA	8.05	-5.29%	7,500	40,000,000	322	0.40	0.43	20.13	9.36	0.20	2.48%
PAN AFRICA	48.00	0.00%	-	48,000,000	2,304	4.19	4.92	11.46	4.88	1.60	3.33%
STAN. CHART.	147.00	0.68%	11,099	271,967,810	39,979	12.14	5.57	12.11	13.20	10.00	6.80%
CO-OPERATIVE BANK	8.05	0.00%	398,500	3,636,427,600	29,273	0.54	-	14.91	-	0.06	0.75%
INDUSTRIAL & ALLIED											
ATHI RIVER	80.00	0.63%	51,200	99,055,000	7,924	4.26	2.30	18.78	17.39	1.25	1.56%
BOC GASES	160.00	0.00%	-	19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	136.00	-1.45%	25,800	362,959,275	49,362	9.91	5.28	13.72	12.88	6.00	4.41%
BAT	136.00	0.00%	55,100	100,000,000	13,600	13.86	7.90	9.81	8.61	17.00	5.00%
CARBACID	137.00	0.00%	-	11,326,755	1,552	14.72	-	9.31	-	10.00	7.30%
CROWN BERGER	20.00	0.00%	100	23,727,000	475	3.15	1.98	6.35	5.05	1.00	5.00%
EA CABLES	20.25	-2.41%	78,200	202,500,000	4,101	1.85	1.08	10.95	9.38	0.90	4.44%
EAPC	85.00	0.00%	-	90,000,000	7,650	5.96	-	14.26	-	0.00	0.00%
EABL	125.00	0.00%	90,482	790,774,356	98,847	9.55	-	13.09	-	8.05	6.44%
EVEREADY EA	3.05	-1.61%	14,000	210,000,000	641	0.09	-	35.88	-	0.00	0.00%
KENOL	54.00	0.00%	4,000	147,176,120	7,948	8.74	2.97	6.18	9.09	1.80	3.33%
KPLC	115.00	0.00%	158,500	79,128,000	9,100	22.30	-	5.16	-	4.00	3.48%
KENGEN	12.95	0.00%	254,227	2,198,361,456	28,469	2.19	-	5.91	-	0.90	6.95%
MUMIAS	4.15	0.00%	283,640	1,530,000,000	6,350	0.79	-	5.25	-	0.40	9.64%
SAMEER	4.35	-3.33%	5,600	278,342,393	1,211	0.43	0.01	10.12	217.50	0.00	0.00%
TOTAL	28.50	-1.72%	30,900	175,064,706	4,989	2.99	3.41	9.53	4.18	2.50	8.77%
UNGA	7.50	-4.46%	2,700	75,708,873	568	3.67	-	2.04	-	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	148.00	0.00%	-	5,207,558	771	6.27	-	23.60	-	0.50	0.34%
EAAGADS	36.00	0.00%	-	8,039,250	289	-0.19	-1.66	-189.47	-10.84	0.00	0.00%
EXPRESS (K)	11.00	0.00%	-	35,403,790	389	2.08	0.26	5.29	21.15	0.50	4.55%
WILLIAMSON TEA	52.00	0.00%	-	8,756,320	455	-9.91	3.75	-5.25	6.93	0.50	0.96%
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	254.30	257.00	-0.88%
ANGLO AMERICAN	1,320.00	1,377.00	-4.14%
ANTOFAGASTA	465.50	479.75	-2.97%
ASSOC.BR.FOODS	654.50	662.50	-1.21%
ASTRAZENECA	2,619.00	2,639.00	-0.76%
AVIVA	363.95	379.75	-4.21%
B SKY B	464.25	470.50	-1.33%
BAE SYSTEMS	386.00	391.00	-1.28%
BARCLAYS	106.00	108.50	-2.30%
BARRATT DEVLPMNT	77.00	78.75	-2.22%
BG GROUP	1,045.00	1,045.00	0.00%
BHP BILLITON	1,249.00	1,294.00	-3.48%
BP	505.50	510.00	-0.88%
BR LAND CO	465.25	483.25	-3.72%
BRIT AM TOBACCO	1,816.00	1,844.00	-1.52%
BRITISH AIRWAYS	142.60	144.10	-1.04%
BRITISH ENERGY	772.00	772.00	0.00%
BT GROUP	98.30	105.20	-6.75%
CABLE & WIRELESS	150.80	155.00	-2.71%
CADBURY	520.00	525.00	-0.95%
CAPITA GROUP	665.50	668.00	-0.37%
CARNIVAL	1,404.00	1,429.00	-1.75%
CARPHONE WAREHSE	106.25	102.50	3.66%
CENTRICA	280.25	285.00	-1.67%
COMPASS GROUP	336.00	343.25	-2.11%
DAILY MAIL TST A	264.75	264.75	0.00%
DIAGEO	859.50	907.50	-5.29%
DSG INTERNTL	26.25	23.25	12.90%
ENTERPRISE INNS	58.25	54.75	6.39%
EXPERIAN	439.00	443.00	-0.90%
FRIENDS PROVDENT	79.50	81.00	-1.85%
GLAXOSMITHKLINE	1,218.50	1,234.00	-1.26%
HAMMERSON	400.25	415.25	-3.61%
HOME RETAIL	219.00	223.00	-1.79%
HSBC HOLDINGS	535.25	527.00	1.57%
ICAP PLC	235.00	221.25	6.21%
IMPERIAL TOBACCO	1,753.00	1,778.00	-1.41%
INTERCONT HOTEL	522.50	532.00	-1.79%
INTL POWER	268.00	267.25	0.28%
ITV	29.25	29.00	0.86%
JOHNSON MATTHEY	1,068.00	1,101.00	-3.00%
KAZAKHMYS	303.00	304.75	-0.57%
KINGFISHER	135.50	139.90	-3.15%
LAND SECS GROUP	647.50	685.00	-5.47%
LEGAL & GENERAL	56.20	58.80	-4.76%
LIBERTY INTL	374.00	388.50	-3.73%
LLOYDS BNK GRP	90.33	87.40	3.09%
LONMIN PLC	1,090.00	1,138.00	-4.22%
MAN GROUP	202.00	201.75	0.12%
MARKS & SP.	255.25	263.50	-3.13%
MITCHELLS & BUT	205.25	207.25	-0.97%
MORRISON SUPMKT	255.25	257.50	-0.87%
NATIONAL GRID	648.00	653.00	-0.77%
NEXT	1,179.00	1,195.00	-1.34%
OLD MUTUAL	53.65	55.50	-3.06%
PEARSON	648.00	654.00	-0.92%
PERSIMMON	333.25	322.00	3.49%
PRUDENTIAL	335.50	348.50	-3.73%
P			



Share Price Performance Scorecard

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

NAME	LAST		%CHNG		%MTH		%CHNG		%CHNG	
	PRICE	1 DAY	5 DAY	TO DATE	1 MTH	3 MTH	6MTHR TO DATE	YEAR		
ACCESSKENYA	18.20	18.70	-2.67	-7.61	-12.29	-10.12	-23.37	-43.57	-12.29	-22.55
ATHI RIVER MIN	79.50	81.00	-1.85	-6.47	-12.64	-19.70	-22.06	-12.15	-11.67	
BAMBURI	138.00	138.00	0.73	-8.00	-8.00	-13.75	-25.41	-16.36	-26.60	
BARCLAYS KEN	43.50	44.50	-2.25	-3.87	-10.31	-17.14	-19.44	-31.50	-13.86	-37.41
BAT KENYA	136.00	136.00	0.00	-1.45	0.00	2.26	-11.11	-15.00	3.82	-2.86
BOC KENYA	160.00	160.00	0.00	0.00	0.00				0.00	
CARBACID INV	137.00	137.00	0.00							
CARGEN KEN	40.00	40.00	-4.76	0.00	-9.09	-9.09	-8.05	-22.33	-9.09	-21.57
CENTUM INVEST	12.90	12.80	0.78	-4.80	-11.34	-22.99	-23.89	-44.52	-31.20	-48.40
CFC STABIC	55.00	54.50	0.92	0.00	-3.51	-5.98	-24.66	-47.12	-8.33	-53.78
CITY TRUST	148.00	150.00	-1.33	-1.33	-1.33	-1.33	-1.33	0.00	-1.33	13.85
CMC HOLDINGS	13.25	13.25	0.00	1.53	-7.34	-15.34	-19.94	-29.52	-17.19	-2.93
CO-OPERATIVE BAN	8.05	8.05	0.00							
CROWN BERGER	20.00	20.00	0.00	-11.11	-11.11	-19.19	-27.27	-43.66	-19.19	-52.38
DIAMOND KEN	66.50	66.50	0.00	-0.75	-5.67	-9.52	-10.14	-24.00	-2.92	-18.90
EA CABLES	20.75	19.90	4.27	-8.79	-16.16	-25.23	-26.55	-41.13	-20.95	-45.75
EA PORT CEM	85.00	85.00	0.00	4.94	0.00	6.92	-5.56	-24.11	6.92	-34.62
EAAGADS	36.00	36.00	0.00	5.88	-1.37	-1.37	9.09	9.09	-1.37	-15.29
EASTAFR BREW	125.00	128.00	-2.34	-3.10	-8.09	-12.59	-17.22	-32.07	-13.19	-13.19
EQUITY BANK	142.00	145.00	-2.07	0.71	-8.97	-16.47	-20.22	-50.18	-19.32	1.43
EVEREADY EA	3.10	3.05	1.64	1.64	-3.13	-10.14	-32.61	-37.37	-11.43	-61.01
EXPRESS KEN	11.00	11.00	0.00	-8.33	-2.65	-18.52	-13.73	-37.50	-15.38	-47.62
G WILLIAMSON	52.00	52.00	-3.70	0.00	-3.70	0.00	-16.13	-30.20	-9.57	-42.22
HOUSING FIN	14.05	14.65	-4.10	-8.17	-14.59	-18.55	-25.27	-43.23	-27.58	-64.43
JUBILEE HLDS	115.00	115.00	0.00	-4.17	-11.54	-7.26	-17.86	-37.16	-6.50	-39.47
KAKUZI	23.00	22.00	4.55	2.22	4.55	0.00	3.37	-39.47	0.00	-17.86
KAPCHORUA	68.00	68.00	9.68	-2.86	0.00	-2.86	-9.33	-12.82	0.00	-24.44
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
KENGEN	12.95	13.00	-0.38	-2.63	-7.83	-21.28	-26.63	-40.46	-18.30	-49.22
KENYA AIRWAYS	22.75	23.00	-1.09	-2.15	-18.02	-18.75	-24.17	-50.54	-20.18	-50.54
KENYA COM BK	18.25	19.60	-6.89	-2.67	-10.98	-21.51	-24.74	-34.82	-22.34	-29.13
KENYA OIL CO	54.00	50.00	8.00	-1.82	-1.82	-14.29	-36.47	-39.66	-18.18	-43.16
KENYA POWER	115.00	119.00	-3.36	0.00	-6.50	-16.06	-23.33	-36.46	-15.44	-43.07
KENYA RE	10.80	10.95	-1.37	-2.70	-8.47	-13.94	-21.45	-26.28	-15.29	-28.24
LIMURU TEA	305.00	305.00	-9.76		-9.76	-9.76	-9.76	-9.76	-9.76	
MARSHALL	27.00	27.00	0.00	0.00	0.00	0.00	-10.00	-25.00	-30.77	-30.77
MUMIAS SUGAR	4.15	4.20	-1.19	5.06	-17.00	-37.59	-41.96	-60.10	-38.52	-66.93
NATION MEDIA	125.00	125.00	0.00	-6.02	-10.71	-12.59	-16.11	-22.84	-13.19	-58.47
NATLBANK KEN	35.00	34.25	2.19	-2.78	-10.83	-18.60	-24.73	-40.17	-18.60	-16.17
NIC BANK	35.25	37.75	-6.62	-6.00	-12.42	-23.78	-26.18	-34.11	-18.97	-31.55
OLYMPIA CAPITAL	8.50	8.50	1.19	-5.56	-6.08	-22.37	-28.57	-38.18	-15.00	-35.61
PAN AFR INS	48.00	48.00	-9.43	-17.24	-9.43	-22.58	-34.25	-35.57	-22.58	-41.46
REA VIPINGO	10.00	10.00	0.00	-23.08	-23.08	-28.32	-40.48	-44.44	-28.32	-50.00
SAFARICOM	3.15	3.15	0.00	1.61	0.00	-11.27	-26.74	-42.73	-12.50	
SAMEER AFRICA	4.50	4.35	3.45	-15.09	-23.73	-25.62	-33.33	-43.04	-25.00	-55.00
SASINI TEA	4.85	5.00	-3.00	-14.16	-17.80	-32.17			-30.71	
SCANGROUP	23.00	24.00	-4.17	-5.15	-8.00	-8.91	-19.30	-23.97	-11.54	-17.12
STANDARD GRP	50.00	50.00	6.38	11.11	8.11	0.00	1.01	-2.91	0.00	11.11
STD CHART KEN	146.00	145.00	0.69	-7.59	-9.32	-10.98	-14.12	-23.56	-8.75	-29.47
TOTAL KENYA	29.00	29.50	-1.69	-2.52	-3.33	-10.77	-12.78	-3.33	-9.38	-4.13
TPS (SERENA)	44.50	44.50	0.00	-1.11	-6.81	-16.04	-29.92	-25.21	-15.24	-25.21
UCHUMI SUPER	14.50	14.50	0.00	0.00	0.00				0.00	
UNGA GROUP	7.85	8.00	-1.88	-6.55	-12.78	-34.03	-37.70	-34.03	-42.28	-39.62

Unit Trusts

Effective Date: 11 February 2009

MONEY MARKET FUND	CURRENCY	DAILY YIELD	EFFECTIVE ANNUAL RATE
OLD MUTUAL	SH	8.38%	8.71%
COMMERCIAL BANK OF AFRICA	SH	6.91%	7.13%
STANBIC	SH	7.46%	7.72%
ZIMELE	SH	8.50%	8.76%
BRITISH-AMERICAN	SH	7.22%	7.49%
AFRICAN ALLIANCE KENYA SHILLING FUND	SH	8.25%	8.57%
SUNTRA	SH	7.84%	8.13%
INSURANCE COMPANY OF EAST AFRICA	SH	7.91%	8.23%
FIXED INCOME FUND	CURRENCY	BUY	SELL
BRITISH-AMERICAN	SH	134.76	137.97
AFRICAN ALLIANCE KENYA	SH	9.73	10.04
STANDARD INVESTMENT BANK	SH	101.35	102.23
BALANCED FUND			
OLD MUTUAL / TOBOA	SH	96.65	102.6
ZIMELE	SH	2.43	2.51
AFRICAN ALLIANCE KENYA	SH	12.44	2.51
BRITISH-AMERICAN	SH	134.43	143.99
BRITISH-AMERICAN MANAGED RETIREMENT FUND	SH	94.62	97.71
SUNTRA	SH	73.28	77.13
INSURANCE COMPANY OF EAST AFRICA	SH	83.63	88.03
STANDARD INVESTMENT BANK	SH	84.67	85.96
EQUITY FUND			
OLD MUTUAL	SH	191.85	205.57
COMMERCIAL BANK OF AFRICA	SH	81.46	85.74
BRITISH-AMERICAN	SH	112.18	120.47
AFRICAN ALLIANCE KENYA	SH	80.85	85.96
SUNTRA	SH	75.85	79.84
INSURANCE COMPANY OF EAST AFRICA	SH	67.36	70.91
STANDARD INVESTMENT BANK	SH	70.72	72.41
BOND FUND			
EAST AFRICAN MUTUAL FUND	SH	94.43	99.63
OLD MUTUAL BOND FUND	SH	99.27	101.62

Kenya Treasury Bonds

BONDS PRICELIST								DATE	12-FEB-09
ISSUE	MATURITY	DAYS	ISSUED VALUE	COUPON	COUPON	TRADED	PREVIOUS	CLEAN	TOTAL
DATE	DATE	TO	IN MILLIONS	RATE	(%)	YIELD	PRICE	PRICE	VALUE TRADED
ONE YEAR BONDS									
ZC1/2008/1YR	25-FEB-08	23-FEB-09	11	7,000	-		99.7654		
ZC2/2008/1YR	28-JUL-08	27-JUL-09	165	8,000	-		94.4397		
ZC3/2008/1YR	24-NOV-08	23-NOV-09	284	5,000	-		92.6837		
ZC1/2009/1YR	26-JAN-09	25-JAN-10	347	5,000	-	9.800	91.2589	91.4510	100,000,000
TWO YEAR BONDS									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	312	7,000	FIXED	8.75	99.3708		
FXD3/2007/2YR	12-NOV-07	21-DEC-09	312	7,000	FIXED	8.75	100.5960		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	39	5,690	FIXED	9.50	100.1414		
FXD1/2008/2YR	28-APR-08	26-APR-10	438	7,000	FIXED	8.75	98.7137		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	466	7,000	FIXED	8.75	99.1218		
FXD3/2008/2YR	25-AUG-08	23-AUG-10	557	8,000	FIXED	8.75	98.6184		
FXD4/2008/2YR	29-DEC-08	27-DEC-10	683	6,000	FIXED	8.75	97.6584		
THREE YEAR BONDS									
FXD1/2006/3YR	27-FEB-06	23-FEB-09	11	5,797	FIXED	11.00	100.0617		
FXD1/2006/3YR	27-FEB-06	23-FEB-09	11	5,797	FIXED	11.00	100.1756		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	193	3,176	FIXED	8.50	96.7700		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	221	3,690	FIXED	8.50	99.5140		
FOUR YEAR BONDS									
FXD1/2005/4YR	23-MAY-05	18-MAY-09	95	3,625	FIXED	12.25	100.8860		
FXD3/2005/4YR	31-OCT-05	26-OCT-09	256	5,607	FIXED	12.25	101.8945		
FXD1/2006/4YR	24-APR-06	19-APR-10	431	3,923	FIXED	11.25	102.2188		
FXD1/2007/4YR	26-FEB-07	21-FEB-11	739	5,126	FIXED	11.00	99.9751		
FIVE YEAR BONDS									
FXD1/2004/5YR	26-APR-04	20-APR-09	67	1,521	FIXED	6.00	99.7054		
FXD1/2005/5YR	20-JUN-05	14-JUN-10	487	1,827	FIXED	12.50	103.6813		
FXD2/2005/5YR	28-NOV-05	22-NOV-10	648	5,941	FIXED	13.00	105.7105		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	830	1,864	FIXED	11.25	101.5966		
FXD2/2006/5YR	31-JUL-06	25-JUL-11	893	2,594	FIXED	11.25	99.9671		
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,075	2,594	FIXED	11.25	102.0913		
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,285	4,528	FIXED	9.50	96.8356		
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,313	9,000	FIXED	9.50	96.7637		
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,439	7,000	FIXED	9.50	94.8391		
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,530	7,000	FIXED	9.50	95.6805		
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,649	7,000	FIXED	9.50	95.1048		
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	1,712	7,000	FIXED	9.50	94.9530		
SIX YEAR BONDS									
FXD2/2003/6YR	26-MAY-03	18-MAY-09	95	5,397	FIXED	11.50	100.6381		
FXD3/2003/6YR	24-NOV-03	16-NOV-09	277	1,694	FIXED	6.00	96.6611		
FXD1/2004/6YR	23-FEB-04	15-FEB-10	368	4,415	FIXED	6.50	96.4232		
FXD2/2004/6YR	26-JUL-04	19-JUL-10	522	2,526	FIXED	6.75	95.5744		
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,040	7,407	FIXED	13.00	105.2683		
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,222	6,013	FIXED	11.75	104.6253		
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,376	5,696	FIXED	11.50	99.9607		
FXD1/2007/6YR	30-APR-07	22-APR-13	1,530	6,000	FIXED	11.50	101.1930		
SEVEN YEAR BONDS									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	396	2,801	FIXED	13.75	103.7496		
FXD2/2003/7YR	27-OCT-03	18-OCT-10	613	3,095	FIXED	6.50	94.3473		
FXD1/2004/7YR	26-JAN-04	17-JAN-11	704	2,662	FIXED	6.75	89.4266		
FXD2/2004/7YR	23-AUG-04	15-AUG-11	914	1,773	FIXED	7.00	90.6684</		