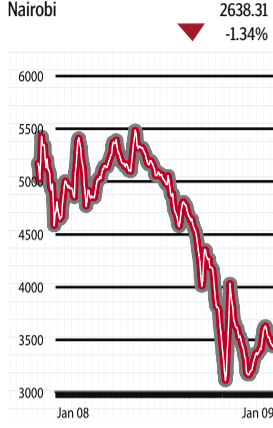


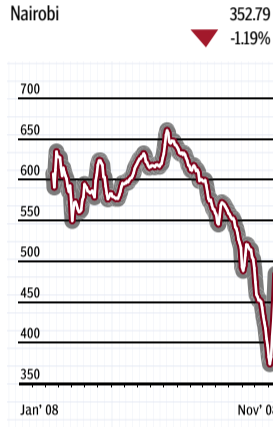
Market Data

Nairobi Stocks

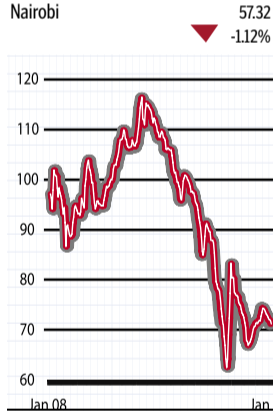
NSE 20 Share Index



AIG 27 Index



All Share Index (NASI)



Currency Spot Rates

Kenya Shilling

CURRENCY	BUY	SELL
US DOLLAR	79.61	79.77
STG POUND	115.46	115.72
EURO	102.56	102.81
SA RAND	7.91	7.99
KES / USHS	24.64	25.32
KES / TSHS	16.73	16.96
CANADIAN DOLLAR	63.84	64.00
SWISS FRANCS	69.04	69.25
JPY(100)	85.64	85.81
SW KRONER	9.15	9.19
NOR KRONER	11.75	11.80
DAN KRONER	13.77	13.80
IND RUPEE	1.61	1.61
HONGKONG DOLLAR	10.27	10.29
SINGAPORE DOLLAR	52.21	52.37
SAUDI RIYAL	21.22	21.27
CHINESE YUAN	11.64	11.67
AUSTRALIAN DOLLAR	51.62	51.76

African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 SHARE	2,638.31	-1.34%	-35.84	2,638.31	2,638.31	2,638.31	2674.15
SOUTH AFRICA	ALL SHARE INDEX	19,541.78	0.72%	139.19	19402.59	19664.56	19368.77	19402.59
NIGERIA	NIGERIA INDEX	22,711.90	-0.07%	-16.86	22711.90	22711.90	22711.90	22728.76
EGYPT	CASE 30 IDX	3,583.71	1.56%	54.90	3528.81	3584.64	3523.99	3528.81
GHANA	GHANA INDEX	9,934.86	0.00%	0.00	9934.86	9934.86	9934.86	9934.86
TUNISIA		2,011.20	0.00%	0.00	2011.20	2011.20	2011.20	2011.20
ZAMBIA	LUSE ALL SHR IDX	2,323.67	-0.03%	-0.76	2323.67	2323.67	2323.67	2324.43
MOROCCO	CFG INDEX	22,626.21	2.09%	462.27	22167.00	22713.97	22159.43	22163.94
MALAWI	MALAWI ALL SHR	5,174.23	-5.08%	-276.95	5174.23	5174.23	5174.23	5451.18

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 YIELD
	YESTERDAY	CHANGE	SHARES	ISSUED		FULL YEAR	HALF YEAR			FULL YEAR	
MIMS											
AGRICULTURAL											
KAKUZI	19.00	-9.52%	1,000	19,599,999	372	9.68	-1.94	1.96	-4.90	0.00	0.00%
REA VIPINGO	10.00	0.00%	400	60,000,000	600	2.80	-	3.57	-	0.20	2.00%
SASINI	4.90	1.03%	6,900	228,055,500	1,117	3.84	-	1.28	-	0.00	0.00%
COMMERCIAL & SERVICES											
ACCESS	17.15	-0.58%	76,300	199,885,578	3,428	0.83	0.51	20.66	16.81	0.30	1.75%
CAR & GEN	40.00	0.00%		22,279,616	891	9.50	-	4.21	-	0.67	1.68%
CMC	11.00	-1.79%	336,300	582,709,440	6,410	1.59	-	6.92	-	0.45	4.09%
HUTCHINGS BIEMER	20.25	0.00%		360,000	7	-18.34	-	-1.10	-	0.00	0.00%
KQ	20.25	-7.95%	51,438	461,615,484	9,348	8.37	1.59	2.42	6.37	1.75	8.64%
MARSHALLS	24.50	0.00%		14,393,106	353	-11.80	-4.54	-2.08	-2.70	1.00	4.08%
NATION MEDIA	115.00	-0.86%	7,015	142,610,520	16,400	7.64	3.53	15.05	16.29	5.25	4.57%
SAFARICOM	2.90	-3.33%	3,657,750	40,000,000,000	116,000	0.35	0.16	8.38	9.35	0.05	1.72%
SCANGROUP	20.00	0.00%	2,500	220,689,655	4,414	1.49	0.59	13.42	16.95	0.90	4.50%
STANDARD GRP	45.00	0.00%	1,124	73,275,029	3,297	3.01	1.28	14.95	17.58	1.10	2.44%
TPS EA	33.00	-5.71%	2,367	105,864,742	3,494	3.91	0.23	8.44	71.74	1.25	3.79%
UCHUMI	14.50	0.00%		180,000,000	2,610	0.53	-	27.36	-	0.00	0.00%
FINANCE & INVESTMENT											
BARCLAYS	39.00	-1.89%	42,000	1,357,884,000	52,957	3.61	2.13	10.80	9.15	1.65	4.23%
CENTUM INVEST.	10.55	-4.09%	35,910	549,951,880	5,802	1.58	0.65	6.68	8.12	0.45	4.27%
CFC STANBIC	50.00	8.70%	600	273,684,211	13,684	2.81	1.81	17.79	13.81	1.00	2.00%
DTBK	60.00	-1.64%	1,061	163,037,108	9,782	4.72	2.90	12.71	10.34	1.40	2.33%
EQUITY	124.00	0.00%	20,500	370,277,699	45,914	10.67	-	11.62	-	3.00	2.42%
HF	13.55	-1.09%	14,900	230,000,000	3,117	0.64	0.24	21.17	28.23	0.25	1.85%
JUBILEE	104.00	6.12%	400	45,000,000	4,680	13.71	5.34	7.59	9.74	4.25	4.09%
KCB	16.40	-0.91%	115,237	2,217,777,777	36,372	1.49	1.19	11.01	6.89	0.70	4.27%
KENYA RE	9.40	-4.08%	55,906	600,000,000	5,640	1.21	1.12	7.77	4.20	0.35	3.72%
NBK	28.50	-1.72%	7,200	200,000,000	5,700	5.60	2.13	5.09	6.69	0.00	0.00%
NIC BANK	33.75	0.00%	37,666	296,692,383	10,013	2.57	1.53	13.13	11.03	0.80	2.37%
OLYMPIA	8.00	0.00%		40,000,000	320	0.40	0.43	20.00	9.30	0.20	2.50%
PAN AFRICA	49.00	0.00%		48,000,000	2,352	4.19	4.92	11.69	4.98	1.60	3.27%
STAN. CHART.	141.00	-0.70%	1,700	271,967,810	38,347	12.14	5.57	11.61	12.66	10.00	7.09%
CO-OPERATIVE BANK	7.40	-1.99%	228,300	3,636,427,600	26,910	0.54	-	13.70	-	0.06	0.81%
INDUSTRIAL & ALLIED											
ATHI RIVER	77.00	0.00%	520	99,055,000	7,627	4.26	2.30	18.08	16.74	1.25	1.62%
BOC GASES	160.00	0.00%		19,525,446	3,124	13.62	6.59	11.75	12.14	9.25	5.78%
BAMBURI	134.00	0.00%	100	362,959,275	48,637	9.91	5.28	13.52	12.69	6.00	4.48%
BAT	140.00	2.19%	500	100,000,000	14,000	13.86	7.90	10.10	8.86	17.00	5.00%
KARBACID	137.00	0.00%		11,326,755	1,552	14.72	-	9.31	-	10.00	7.30%
CROWN BERGER	17.00	-1.16%	1,100	23,727,000	403	3.15	1.98	5.40	4.29	1.00	5.88%
EA CABLES	17.65	-1.67%	63,500	202,500,000	3,574	1.94	-	9.10	-	1.00	5.67%
EAPC	85.00	0.00%		90,000,000	7,650	5.96	-	14.26	-	0.00	0.00%
EABL	115.00	0.00%	37,000	790,774,356	90,939	9.55	-	12.04	-	8.05	7.00%
EVEREADY EA	2.90	7.41%	6,000	210,000,000	609	0.09	-	34.12	-	0.00	0.00%
KENOL	48.50	-3.00%	400	147,176,120	7,138	8.74	2.97	5.55	8.16	1.80	3.71%
KPLC	102.00	-1.92%	2,200	79,128,000	8,071	22.30	-	4.57	-	4.00	3.92%
KENGEN	12.00	-0.83%	45,980	2,198,361,456	26,380	2.19	-	5.48	-	0.90	7.50%
MUMIAS	3.70	-3.90%	2,155,432	1,530,000,000	5,661	0.79	0.11	4.68	16.82	0.40	10.81%
SAMEER	5.35	0.00%	2,600	278,342,393	1,489	0.43	0.01	12.44	267.50	0.00	0.00%
TOTAL	27.25	-1.80%	12,300	175,064,706	4,771	2.99	3.41	9.11	4.00	2.50	9.17%
UNGA	7.60	8.57%	100	75,708,873	575	3.67	-	2.07	-	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%		5,728,313	848	6.27	-	23.60	-	0.50	0.34%
EAAGADS	36.00	0.00%	100	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	49.00	-2.00%	500	8,756,320	429	-9.91	3.75	-4.94	6.53	0.50	1.02%
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	212.75	217.75	-2.30%
ANGLO AMERICAN	1,061.00	1,027.00	3.31%
ANTOFAGASTA	421.50	414.50	1.69%
ASSOC.BR.FOODS	640.50	645.00	-0.70%
ASTRAZENECA	2,436.00	2,463.00	-1.10%
AVIVA	304.00	290.50	4.65%
B SKY B	456.00	450.00	1.33%
BAE SYSTEMS	392.25	405.00	-3.15%
BARCLAYS	102.00	95.20	7.14%
BARRATT DEVLPMNT	74.00	70.50	4.96%
BG GROUP	1,000.00	982.50	1.78%
BHP BILLITON	1,180.00	1,152.00	2.43%
BP	460.50	462.50	-0.43%
BR LAND CO	409.75	399.00	2.69%
BRIT AM TOBACCO	1,736.00	1,731.00	0.29%
BRITISH AIRWAYS	127.20	127.40	-0.16%
BT GROUP	89.30	88.00	1.48%
CABLE & WIRELESS	140.20	142.40	-1.54%
CADBURY	506.00	497.25	1.76%
CAPITA GROUP	674.00	677.50	-0.52%
CARNIVAL	1,305.03	1,304.00	0.31%
CARPHONE WAREHSE	103.25	103.50	-0.24%
CENTRICA	261.75	264.50	-1.04%
COMPASS GROUP	306.25	310.00	-1.21%
DAILY MAIL TST A	248.00	253.00	-1.98%
DIAGEO	849.03	861.00	-1.34%
DSG INTERNL	21.00	20.50	2.44%
ENTERPRISE INNS	44.50	45.75	-2.73%
EXPERIAN	407.00	414.00	-1.69%
FRIENDS PROVIDENT	75.50	73.60	2.58%
GLAXOSMITHKLINE	1,135.00	1,137.50	-0.22%
HAMMERSON	322.75	319.75	0.94%
HOME RETAIL	217.75	214.25	1.63%
HSBC HOLDINGS	486.00	477.25	1.83%
ICAP PLC	218.25	211.25	3.31%
IMPERIAL TOBACCO	1,687.00	1,720.00	-1.92%
INTERCONT HOTEL	459.50	457.00	0.55%
INTL POWER	237.50	236.50	0.42%
ITV	23.50	24.50	-4.08%
JOHNSON MATTHEY	1,007.00	984.00	2.34%
KAZAKHMYS	263.00	257.00	2.33%
KINGFISHER	125.90	124.50	1.12%
LAND SECS GROUP	518.00	511.00	1.37%
LEGAL & GENERAL	38.50	34.80	10.63%
LIBERTY INTL	321.50	317.50	1.26%
LLOYDS BNK GRP	60.60	56.30	7.64%
LONMIN PLC	1,039.00	1,014.00	2.47%
MAN GROUP	172.00	169.70	1.36%
MARKS & SP.	252.00	251.75	0.10%
MITCHELLS & BUT	209.00	207.25	0.84%
MORRISON SUPMKT	264.75	267.75	-1.12%
NATIONAL GRID	626.50	632.00	-0.87%
NEXT	1,097.00	1,105.00	-0.72%
OLD MUTUAL	43.30	41.90	3.34%
PEARSON	627.50	636.50	-1.41%
PERSIMMON	297.50	285.25	4.29%
PRUDENTIAL	293.00	285.00	2.81%
PUNCH TAVERNS	35.75	36.00	-0.69%
RECKIT BNCSR GRP	2,711.00	2,701.00	0.37%
REED ELSEVIER	520.50	528.00	-1.42%
RENTOKIL INITIAL	42.25		



Market Data

Share Price Performance Scorecard

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

NAME	LAST	CLOSE	% 1D	% 5D	% MTD	% 1M	% 3M	% 6M	% YTD	% 1Y
ACCESSKENYA	17.25	17.75	-2.82	-4.17	-16.87	-16.87	-19.77	-47.73	-16.87	-30.30
ATHI RIVER MIN	77.00	79.00	-2.53	-3.14	-9.41	-15.85	-15.38	-31.25	-14.92	-19.37
BAMBURI	134.00	134.00	0.00	-1.47	-10.67	-15.19	-23.43	-31.28	-18.79	-27.57
BARCLAYS KEN	39.75	40.25	-1.24	-5.36	-18.04	-20.10	-20.50	-37.40	-21.29	-43.21
BAT KENYA	137.00	137.00	0.00	0.74	0.74	0.00	-9.27	-13.29	4.58	-6.16
BOC KENYA	160.00	160.00	0.00	0.00	0.00				0.00	
CITY TRUST	148.00	148.00	-1.33	-1.33	-1.33	-1.33	-1.33	0.00	-1.33	13.85
CARBACID INV	137.00	137.00								
CARGEN KEN	40.00	40.00	0.00	-8.05	0.00	-9.09	0.00	-21.57	-9.09	-23.08
CFC STABIC	46.00	50.50	-8.91	-13.21	-19.30	-19.30	-46.51	-54.90	-23.33	-61.34
CMC HOLDINGS	11.20	10.50	6.67	-10.76	-21.68	-23.55	-29.11	-43.86	-30.00	-21.13
CROWN BERGER	17.20	17.50	-1.71	-14.00	-23.56	-29.80	-33.85	-54.44	-30.51	-58.55
KAPCHORUA	68.00	68.00	9.68	-2.86	0.00	-2.86	-9.33	-12.82	0.00	-24.44
DIAMOND KEN	61.00	63.00	-3.17	-8.27	-13.48	-18.67	-12.86	-31.46	-10.95	-24.69
EAGADS	36.00	36.00	0.00	5.88	-1.37	-1.37	9.09	9.09	-1.37	-15.29
EASTAFR BREW	115.00	115.00	0.00	-3.36	-15.44	-17.27	-21.77	-37.50	-20.14	-21.77
EA CABLES	17.95	18.70	-4.01	-12.44	-27.47	-32.26	-30.29	-51.49	-31.62	-55.40
CO-OPERATIVE BAN	7.55	7.85								
EA PORT CEM	85.00	85.00	0.00	4.94	0.00	6.92	-5.56	-24.11	6.92	-34.62
EQUITY BANK	124.00	135.00	-8.15	-18.42	-20.51	-25.30	-24.85	-55.23	-29.55	-12.68
EVEREADY EA	2.70	2.90	-6.90	-11.48	-15.63	-16.92	-40.66	-47.57	-22.86	-65.38
EXPRESS KEN	11.00	11.00	0.00	1.38	-2.65	-15.38	-15.38	-39.23	-15.38	-49.43
G WILLIAMSON	50.00	50.00	0.00	-3.85	-7.41	-2.91	-19.35	-32.89	-13.04	-41.18
HOUSING FIN	13.70	13.85	-1.08	-8.05	-16.72	-16.97	-15.69	-49.26	-29.38	-67.57
CENTUM INVEST	11.00	11.30	-2.65	-12.00	-24.40	-29.94	-20.86	-56.86	-41.33	-57.69
JUBILEE HLDS	98.00	104.00	-5.77	-14.78	-24.62	-19.67	-27.41	-44.94	-20.33	-48.15
KAKUZI	21.00	21.00	0.00	-4.55	-4.55	-12.50	-8.70	-40.43	-8.70	-31.15
KENYA COM BK	16.55	17.20	-3.78	-13.12	-19.27	-19.27	-28.82	-45.29	-29.57	-38.13
KENGEN	12.10	12.45	-2.81	-6.20	-13.88	-16.26	-31.25	-47.96	-23.66	-53.46
KENYA OIL CO	50.00	50.00	0.00	0.00	-9.09	-16.67	-31.97	-44.13	-24.24	-37.89
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
KENYA POWER	104.00	110.00	-5.45	-9.57	-15.45	-17.46	-25.18	-45.55	-23.53	-49.02
KENYA AIRWAYS	22.00	22.25	-1.12	-5.38	-20.72	-21.43	-22.81	-51.11	-22.81	-53.19
KENYA RE	9.80	9.85	-0.51	-10.50	-16.95	-15.52	-25.19	-40.43	-23.14	-35.10
LIMURU TEA	305.00	305.00	-9.76	-9.76	-9.76	-9.76	-9.76	-9.76	-9.76	-9.76
MUMIAS SUGAR	3.85	3.90	-1.28	-7.23	-23.00	-36.36	-43.38	-63.33	-42.96	-70.50
MARSHALL	24.50	24.50	-9.26	-9.26	-9.26	-9.26	-18.33	-19.67	-9.26	-37.18
NATL BANK KEN	29.00	30.00	-3.33	-14.71	-26.11	-27.50	-28.83	-51.26	-32.56	-37.30
NIC BANK	33.75	34.00	-0.74	0.75	-16.15	-22.41	-24.58	-41.30	-22.41	-39.73
NATION MEDIA	116.00	115.00	0.87	-2.52	-17.14	-18.88	-18.31	-29.70	-19.44	-61.97
OLYMPIA CAPITAL	8.00	8.50	-5.88	-0.62	-11.60	-20.40	-23.08	-47.71	-20.00	-42.86
PAN AFR INS	49.00	49.00	2.08	-7.55	-7.55	-15.52	-31.94	-27.94	-20.97	-38.36
REA VIPINGO	10.00	10.00	0.00	0.00	-23.08	-23.66	-29.58	-46.24	-28.32	-54.55
SAMEER AFRICA	5.35	5.10	4.90	16.30	-9.32	-10.83	-15.75	-35.93	-10.83	-51.36
SCANGROUP	20.00	20.00	0.00	-8.05	-20.00	-20.79	-23.81	-38.93	-23.08	-31.03
STD CHART KEN	142.00	144.00	-1.39	-2.74	-11.80	-13.41	-15.48	-25.65	-11.25	-34.26
SAFARICOM	3.00	3.00	0.00	-3.23	-4.76	-7.69	-16.67	-48.28	-16.67	-16.67
SASINI TEA	4.85	4.95	-2.02	-3.96	-17.80	-25.38			-30.71	
TPS (SERENA)	35.00	35.00	-6.67	-18.13	-26.70	-32.69	-41.67	-44.88	-33.33	-41.67
STANDARD GRP	45.00	45.00	0.00	0.00	-2.70	-10.00	-10.00	-15.09	-10.00	-15.89
TOTAL KENYA	27.75	28.25	-1.77	-5.93	-7.50	-17.16	-16.54	-6.72	-13.28	-12.60
UCHUMI SUPER	14.50	14.50	0.00	0.00	0.00				0.00	
UNGA GROUP	7.00	7.00	0.00	-7.28	-22.22	-22.65	-46.36	-39.13	-48.53	-47.96

Kenya Treasury Bonds

ISSUE	MATURITY	DAYS	ISSUED VALUE	COUPON	COUPON	TRADED	PREVIOUS	DATE	23-FEB-09
								DATE	TO
ONE YEAR BONDS									
ZC1/2008/1YR	25-FEB-08	23-FEB-09	0	7,000	-		99.7654		
ZC2/2008/1YR	28-JUL-08	27-JUL-09	154	8,000	-		94.4397		
ZC3/2008/1YR	24-NOV-08	23-NOV-09	273	5,000	-		92.9274		
ZC1/2009/1YR	26-JAN-09	25-JAN-10	336	5,000	-		91.4989		
TWO YEAR BONDS									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	301	7,000	FIXED	8.75	100.5960		
FXD2/2007/2YR	26-MAR-07	23-MAR-09	28	5,690	FIXED	9.50	100.1800		
FXD1/2008/2YR	28-APR-08	26-APR-10	427	7,000	FIXED	8.75	98.7137		
FXD2/2008/2YR	26-MAY-08	24-MAY-10	455	7,000	FIXED	8.75	98.4260		
FXD3/2008/2YR	25-AUG-08	23-AUG-10	546	8,000	FIXED	8.75	98.6184		
FXD4/2008/2YR	29-DEC-08	27-DEC-10	672	6,000	FIXED	8.75	97.7652		
THREE YEAR BONDS									
FXD1/2006/3YR	27-FEB-06	23-FEB-09	0	5,797	FIXED	11.00	100.1756		
FXD2/2006/3YR	28-AUG-06	24-AUG-09	182	3,176	FIXED	8.50	96.7700		
FXD3/2006/3YR	25-SEP-06	21-SEP-09	210	3,690	FIXED	8.50	99.5140		
FOUR YEAR BONDS									
FXD1/2005/4YR	23-MAY-05	18-MAY-09	84	3,625	FIXED	12.25	101.0143		
FXD3/2005/4YR	31-OCT-05	26-OCT-09	245	5,607	FIXED	12.25	101.3964		
FXD1/2006/4YR	24-APR-06	19-APR-10	420	3,923	FIXED	11.25	102.2188		
FXD1/2007/4YR	26-FEB-07	21-FEB-11	728	5,126	FIXED	11.00	95.5295		
FIVE YEAR BONDS									
FXD1/2004/5YR	26-APR-04	20-APR-09	56	1,521	FIXED	6.00	99.9897		
FXD1/2005/5YR	20-JUN-05	14-JUN-10	476	1,827	FIXED	12.50	103.6813		
FXD2/2005/5YR	28-NOV-05	22-NOV-10	637	5,941	FIXED	13.00	102.5806		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	819	1,864	FIXED	11.25	101.5966		
FXD2/2006/5YR	31-JUL-06	25-JUL-11	882	2,594	FIXED	11.25	101.5479		
FXD1/2007/5YR	29-JAN-07	23-JAN-12	1,064	2,594	FIXED	11.25	100.8656		
FXD2/2007/5YR	27-AUG-07	20-AUG-12	1,274	4,528	FIXED	9.50	96.8356		
FXD3/2007/5YR	24-SEP-07	17-SEP-12	1,302	9,000	FIXED	9.50	95.4093		
FXD1/2008/5YR	28-JAN-08	21-JAN-13	1,428	7,000	FIXED	9.50	10.600	95.9141	96.5268 2,700,000
FXD 2/2008/5YR	28-APR-08	22-APR-13	1,519	7,000	FIXED	9.50		95.0571	
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	1,638	7,000	FIXED	9.50	10.715	95.1048	95.7596 200,000,000
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	1,701	7,000	FIXED	9.50		94.5944	
SIX YEAR BONDS									
FXD2/2003/6YR	26-MAY-03	18-MAY-09	84	5,397	FIXED	11.50	100.8417		
FXD3/2003/6YR	24-NOV-03	16-NOV-09	266	1,694	FIXED	6.00	96.6611		
FXD1/2004/6YR	23-FEB-04	15-FEB-10	357	4,415	FIXED	6.50	9.250	96.8593	97.5191 5,000,000
FXD2/2004/6YR	26-JUL-04	19-JUL-10	511	2,526	FIXED	6.75		95.5744	
FXD1/2005/6YR	26-DEC-05	19-DEC-11	1,029	7,407	FIXED	13.00		105.0915	
FXD1/2006/6YR	26-JUN-06	18-JUN-12	1,211	6,013	FIXED	11.75		101.9853	
FXD2/2006/6YR	27-NOV-06	19-NOV-12	1,365	5,696	FIXED	11.50		99.9607	
FXD1/2007/6YR	30-APR-07	22-APR-13	1,519	6,000	FIXED	11.50		101.9351	
SEVEN YEAR BONDS									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	385	2,801	FIXED	13.75		103.7157	
FXD2/2003/7YR	27-OCT-03	18-OCT-10	602	3,095	FIXED	6.50		94.3819	
FXD1/2004/7YR	26-JAN-04	17-JAN-11	693	2,662	FIXED	6.75		93.8842	
FXD2/2004/7YR	23-AUG-04	15-AUG-11	903	1,773	FIXED	7.00		90.6684	
FXD1/2006/7YR	30-JAN-06	21-JAN-13	1,428	3,235	FIXED	13.25		104.7124	
FXD2/2006/7YR	25-DEC-06	16-DEC-13	1,757	2,262	FIXED	12.00		101.8260	
FXD1/2007/7YR	30-JUL-07	21-JUL-14	1,974	8,000	FIXED	9.75		93.1330	
EIGHT YEAR BONDS									
FXD1/2003/8YR	28-APR-03	18-APR-11	784	3,907	FIXED	12.50		101.8203	
FXD2/2003/8YR	29-SEP-03	19-SEP-11	938	5,023	FIXED	7.00		91.7144	
FXD1/2004/8YR	22-MAR-04	12-MAR-12	1,113	3,038	FIXED	7.50		91.1691	
FXD1/2006/8YR	27-FEB-06	17-FEB-14	1,820	3,319	FIXED	13.25		100.2925	
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,184	3,922	FIXED	12.75		106.6497	
NINE YEAR BONDS									
FXD1/2003/9YR	26-MAY-03	14-MAY-12	1,176	2,368	FIXED	12.75		106.0179	
FXD2/2003/9YR	28-JUL-03	16-JUL-12	1,239	7,187	FIXED	9.50		95.7268	
FXD1/2006/9YR	24-APR-06	13-APR-15	2,240	3,060	FIXED	13.50	11.400	110.0114	109.0530 100,000,000
TEN YEAR BONDS									
FXD1/2003/10YR	23-JUN-03	10-JUN-13	1,568	2,705	FIXED	13.25	10.500	107.5737	109.2624 95,450,000
FXD2/2003/10YR	25-AUG-03	12-AUG-13	1,631	5,929	FIXED	8.50	11.00	89.9551	91.3597 4,300,000
FXD1/2006/10YR	27-MAR-06	14-MAR-16	2,576	3,451	FIXED	14.00		112.1981	
FXD2/2006/10YR	2								