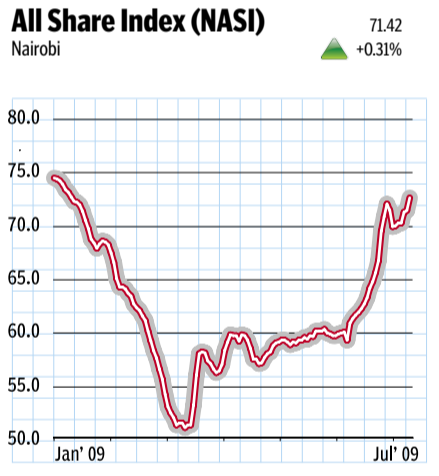
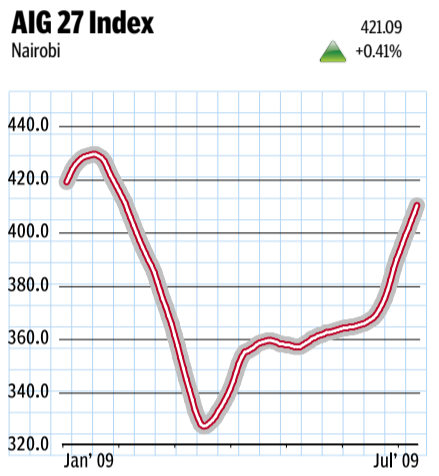
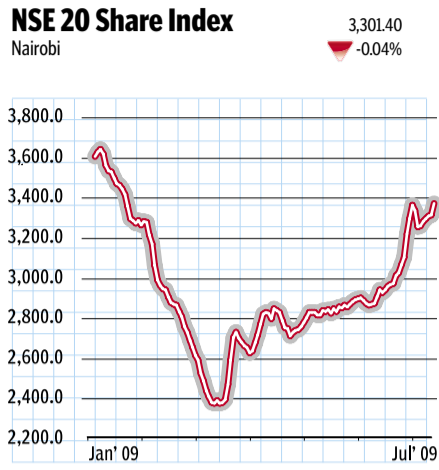


# Market Data

## Equities

### Nairobi Stocks



### African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 - SHR IDX	3,301.40	-0.04%	-1.37	3,301.40	3,301.40	3,301.40	3,302.77
SOUTH AFRICA	ALL SHARE INDEX	23,877.77	0.94%	222.29	23,655.48	23,899.81	23,532.67	23,655.48
NIGERIA	NIGERIA INDEX	23,110.03	-2.31%	-546.39	23,110.03	23,110.03	23,110.03	23,656.42
EGYPT	CASE 30 IDX	5,949.90	1.86%	108.57	5,949.90	5,949.90	5,949.90	5,841.33
GHANA	GHANA INDEX	5,286.29	-0.20%	-10.39	5,286.29	5,286.29	5,286.29	5,296.68
ZAMBIA	LUSE ALL SHR IDX	2,899.32	1.00%	28.75	2,899.32	2,899.32	2,899.32	2,870.57
MOROCCO	CASA ALL SHARES	10,892.74	-0.84%	-92.51	10,956.83	10,956.83	10,889.35	10,985.25
MALAWI	MALAWI ALL SHR	4,952.11	0.00%	0.00	4,952.11	4,952.11	4,952.11	4,952.11

### Daily Share Report

DIVIDEND	STATUS	52 WK	52 WK	YTD	VWA	DAILY	DAILY	SHARES	EPS	EPS	DPS	TOTAL				
	STATUS	DATE	HIGH	LOW	% YESTERDAY	CHANGE	SHARES	MN	KSHS MN.	12MNTN	P / E	INTERIM	P / E	LATEST	12MNTN	YIELD

MIMS																
AGRICULTURAL																
KAKUZI			40.00	19.00	-5.04%	33.00	0.00%	20	647	13.12	2.52	-	-	1.00	3.03%	
REA VIPINGO			19.90	9.75	-30.67%	13.00	-0.38%	100	60	780	2.80	4.64	1.31	4.96	0.20	1.54%
SASINI			14.90	4.00	-55.02%	6.05	0.83%	26,700	228	1,380	3.84	1.58	0.68	4.45	0.00	0.00%
COMMERCIAL																
ACCESS	XD		36.00	13.15	-24.81%	25.00	0.00%	90,000	204	5,090	0.99	25.25	-	-	0.40	1.60%
CAR & GEN			54.50	29.00	-17.14%	43.50	0.00%		22	969	9.50	4.58	4.33	5.02	0.67	1.54%
CMC			21.50	9.10	-39.26%	12.30	0.00%	26,800	583	7,167	1.59	7.74	0.76	8.09	0.45	3.66%
HB	S		-	-	-	20.25	0.00%		0	7	-18.34	-1.10	-	-	0.00	0.00%
KQ	CD	25/09/09	51.00	16.55	-47.40%	25.25	0.00%	23,600	462	11,656	-8.85	-2.85	-	-	1.00	3.96%
MARSHALLS			36.00	24.00	-20.00%	24.00	0.00%		14	345	-11.80	-2.03	-4.54	-2.64	0.00	0.00%
NATION MEDIA	XD	30/06/09	175.00	100.00	-22.26%	131.00	0.00%	700	143	18,682	9.03	14.51	-	-	5.50	4.20%
SAFARICOM	CD	19/08/09	7.85	2.55	-40.48%	3.75	1.35%	4,117,900	40,000	150,000	0.26	14.42	-	-	0.10	2.67%
SCANGROUP	XD	30/06/09	33.00	14.25	-21.26%	25.00	0.00%	23,100	221	5,517	1.79	13.97	-	-	0.62	2.48%
STANDARD GRP			60.50	39.75	-27.59%	42.00	-6.67%	10,400	73	3,078	3.57	11.76	-	-	1.10	2.62%
TPS EA	XD	06/07/09	74.00	25.75	-36.76%	43.00	7.50%	3,000	106	4,552	2.10	20.48	-	-	1.25	2.91%
UCHUMI	S		-	-	-	14.50	0.00%		180	2,610	0.53	27.36	-	-	0.00	0.00%
FINANCE																
BARCLAYS			72.50	35.50	-23.91%	52.50	0.00%	22,000	1,358	71,289	4.07	12.90	-	-	2.00	3.81%
CENTUM INVEST.			27.75	8.50	-37.84%	15.85	0.63%	45,100	550	8,717	0.57	27.81	-	-	0.00	0.00%
CFC STANBIC			118.00	44.75	-40.83%	64.50	-0.77%	1,000	274	17,653	3.35	19.25	-	-	0.57	0.88%
DTBK			96.00	43.25	-25.26%	71.00	0.00%	300	163	11,576	6.28	11.31	-	-	1.40	1.97%
EQUITY			32.40	11.85	-45.08%	16.75	0.60%	285,500	3,703	62,022	1.07	15.70	-	-	0.30	1.79%
HF	XD	30/06/09	34.50	11.95	-44.44%	16.25	0.62%	68,300	230	3,738	0.77	21.24	-	-	0.30	1.85%
JUBILEE	XD	10/07/09	195.00	83.00	-32.78%	121.00	0.00%		45	5,445	14.14	8.56	-	-	3.25	2.69%
KCB			31.75	15.20	-24.79%	22.75	-1.09%	161,200	2,218	50,454	1.97	11.55	-	-	1.00	4.40%
KENYA RE	CD	22/06/09	17.50	8.00	-21.14%	12.50	0.81%	226,700	600	7,500	1.97	6.35	-	-	0.50	4.00%
NBK			65.50	27.00	-37.70%	39.25	-1.88%	11,200	200	7,850	4.50	8.72	-	-	0.00	0.00%
NIC BANK			61.00	27.50	-32.17%	39.00	-1.27%	219,000	326	12,728	3.49	11.17	-	-	0.50	1.28%
OLYMPIA			16.25	8.00	-54.64%	6.60	-0.75%	400	40	264	0.40	16.50	0.43	7.67	0.20	3.03%
PAN AFRICA			77.00	44.00	-34.35%	48.25	0.00%		48	2,316	-2.00	-24.13	-	-	0.00	0.00%
STAN. CHART.			219.00	127.00	-32.84%	135.00	-0.74%	6,600	272	36,716	11.34	11.90	-	-	10.00	7.41%
CO-OP BANK			10.60	6.00	#DIV/0!	9.35	-0.53%	493,700	3,492	32,654	0.80	11.69	-	-	0.10	1.07%
INDUSTRIAL																
ATHI RIVER	CD		115.00	55.00	-18.75%	91.00	-2.67%	900	99	9,014	5.08	17.91	-	-	1.25	1.37%
BOC GASES	S		-	-	-	160.00	0.00%		20	3,124	10.26	15.59	-	-	6.80	4.25%
BAMBURI	XD	01/07/09	198.00	106.00	-25.13%	146.00	0.69%	100	363	52,992	8.78	16.63	-	-	6.00	4.11%
BAT			169.00	128.00	10.06%	175.00	1.74%	12,500	100	17,500	17.01	10.29	-	-	17.00	9.71%
CARBACID	S		-	-	-	137.00	0.00%		11	1,552	14.72	9.31	8.88	7.71	10.00	7.30%
CROWN BERGER	CD	26/06/09	43.25	10.00	-34.21%	25.00	0.00%	2,300	24	593	1.20	20.83	-	-	1.00	4.00%
EA CABLES			41.75	14.70	-36.36%	24.50	0.00%	10,200	203	4,961	1.94	12.63	-	-	1.00	4.08%
EAPC			115.00	62.00	-40.87%	68.00	0.00%		90	6,120	8.49	8.01	-4.35	-7.82	2.60	3.82%
EABL			202.00	97.00	-23.56%	146.00	1.39%	61,600	791	115,453	9.55	15.29	5.13	14.23	8.05	5.51%
EVEREADY EA			6.10	2.50	-46.08%	2.75	0.00%	5,800	210	578	0.09	32.35	0.00	-	0.00	0.00%
KENOL			92.50	30.00	-32.78%	60.50	-0.82%	34,600	147	8,904	8.37	7.23	-	-	8.59	14.20%
KPLC			222.00	99.50	-27.00%	146.00	0.00%	28,500	79	11,553	22.30	6.55	18.51	3.94	4.00	2.74%
KENGEN			25.00	9.15	-40.00%	14.25	-1.04%	88,700	2,198	31,327	2.19	6.51	0.53	13.44	0.90	6.32%
MUMIAS			12.95	3.25	-45.76%	6.40	-1.54%	466,600	1,530	9,792	0.79	8.10	0.11	29.09	0.40	6.25%
SAMEER			9.85	4.35	-45.30%	4.95	-1.00%	7,300	278	1,378	0.54	9.17	-	-	0.00	0.00%
TOTAL			35.00	24.00	-6.87%	30.50	-2.40%	3,200	175	5,339	4.02	7.59	-	-	2.50	8.20%
UNGA			14.35	6.50	-14.29%	11.10	5.21%	11,800	76	840	3.67	3.02	-	-	0.00	0.00%
AIMS																
A. BAUMANN	S		11.10	11.10	0.00%	11.10	0.00%	4	43	-2.75	-4.04	-	-	0.00	0.00%	
CITY TRUST			155.00	133.00	9.63%	148.00	0.00%		6	848	6.27	23.60	-0.02	-	0.50	0.34%
EAAGADS	CD	30/06/09	37.00	23.00	18.92%	22.00	0.00%		16	354	1.85	11.89	-	-	0.63	2.84%
EXPRESS (K)			20.50	8.50	-49.22%	9.80	0.00%	400	35	347	-1.24	-7.90	-	-	0.00	0.00%
WILLIAMSON TEA			80.00	46.00	-4.79%	69.50	0.72%	1,900	9	609	12.62	5.51	3.75	9.27	4.00	5.76%
KAPCHORUA TEA			70.00	60.00	-13.33%	65.00	0.00%		4	254	17.87	3.64	3.36	9.67	2.50	3.85%
K. ORCHARDS			3.00	3.00	0.00%	3.00	0.00%		13	39	-0.61	-4.92	-	-	0.00	0.00%
LIMURU TEA	XD/CB		338.00	305.00	-9.76%	305.00	0.00%		1	183	14.11	21.62	-	-	10.00	3.28%

### Active Counters

Volume Share	Closing Price	Previous Price	% Chng	Volumes Traded
Safaricom	3.75	3.70	1.35%	4,117,900
Co-op Bank	9.35	9.40	-0.53%	493,700
Mumias	6.40	6.50	-1.54%	466,600
Equity	16.75	16.65	0.60%	285,500
Kenya Re	12.50	12.40	0.81%	226,700

### Gainers

Volume Share	Closing Price	Previous Price	Price Chng	% Chng
TPSEA	43.00	40.00	3.00	7.50%
Unga	11.10	10.55	0.55	5.21%
BAT	175.00	172.00	3.00	1.74%
EABL	146.00	144.00	2.00	1.39%
Safaricom	3.75	3.70	0.05	1.35%

### Losers

Volume Share	Closing Price	Previous Price	Price Chng	% Chng
Standard Grp				



# Market Data

## Equities & Bonds

### Share Price Performance Scorecard

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

NAME	PREVIOUS	CLOSE	% 1D	% 5D	% 1M	% 3M	% 6M	% 1Y
A BAUMANN	11.10	11.10	-	-	-	-	-	-
ACCESS KENYA	25.00	25.00	0.00	1.01	-1.96	40.45	20.48	-24.81
ATHI RIVER MIN	93.50	91.00	-2.67	0.00	-3.70	22.97	0.00	-18.75
BAMBURI	145.00	146.00	0.69	0.69	12.31	28.07	-8.75	-25.13
BARCLAYS KEN	52.50	52.50	0.00	-3.67	-7.08	25.75	7.14	-23.91
BAT KENYA	172.00	175.00	1.74	5.42	2.94	27.74	27.74	10.06
BOC KENYA	160.00	160.00	-	-	-	-	-	-
CARBACID INV	137.00	137.00	-	-	-	-	-	-
CFC STANBIC BANK	65.00	64.50	-0.77	0.00	-3.01	35.79	15.18	-40.83
CITY TRUST	148.00	148.00	0.00	0.00	0.00	0.00	-1.33	9.63
CMC HOLDINGS	12.30	12.30	0.00	2.50	-6.11	-0.40	-12.77	-39.26
CO-OP BANK	9.40	9.35	-0.53	0.54	-13.43	53.28	3.31	-
CROWN BERGER	25.00	25.00	0.00	2.04	-13.79	66.67	4.17	-34.21
DIAMOND KEN	71.00	71.00	0.00	0.00	-4.05	19.33	-5.33	-25.26
EA CABLES	24.50	24.50	0.00	1.03	-4.85	20.99	2.08	-36.36
EA PORT CEM	68.00	68.00	0.00	-2.86	-4.90	-9.33	-20.00	-40.87
EAAGADS	22.00	22.00	0.00	0.00	4.76	22.22	22.22	18.92
EA AFR BREW	144.00	146.00	1.39	5.04	-2.01	23.73	5.04	-23.56
EQUITY BANK	16.65	16.75	0.60	4.36	3.08	28.85	2.13	-45.08
EVEREADY EA	2.75	2.75	0.00	0.00	5.77	-6.78	-8.33	-46.08
EXPRESS KEN	9.80	9.80	0.00	7.10	8.89	15.29	-21.29	-49.22
G WILLIAMSON	69.00	69.50	0.72	0.72	44.79	47.87	34.95	-4.79
HOUSING FIN	16.15	16.25	0.62	-0.61	-5.80	10.17	1.25	-44.44
CENTUM INV	15.75	15.85	0.63	0.96	-1.55	58.50	7.46	-37.84
JUBILEE HLDS	121.00	121.00	0.00	-6.92	-6.20	21.00	0.83	-32.78
KAKUZI	33.00	33.00	0.00	0.00	16.81	46.67	37.50	-5.04
KAPCHORUA	65.00	65.00	0.00	-1.52	0.00	-4.41	-4.41	-13.33
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00
KENGEN	14.40	14.25	-1.04	-4.36	-2.40	20.25	0.71	-40.00
KENYA AIRWAYS	25.25	25.25	0.00	3.06	1.00	16.09	-8.18	-47.40
KENYA COM BK	23.00	22.75	-1.09	1.11	1.11	20.05	12.35	-24.79
KENYA OIL CO	61.00	60.50	-0.82	-4.72	0.83	27.37	2.54	-32.78
KENYA POWER	146.00	146.00	0.00	6.57	-2.67	39.05	17.74	-27.00
KENYA RE	12.40	12.50	0.81	2.46	-7.41	9.17	6.38	-21.14
LIMURU TEA	305.00	305.00	0.00	0.00	0.00	0.00	0.00	-9.76
MARSHALL	24.00	24.00	0.00	0.00	0.00	0.00	-11.11	-20.00
MUMIAS SUGAR	6.50	6.40	-1.54	-0.78	3.23	52.38	6.67	-45.76
NATION MEDIA	131.00	131.00	0.00	0.77	-9.66	0.77	-7.09	-22.26
NATL BANK KEN	40.00	39.25	-1.88	-0.63	-6.55	24.60	-0.63	-37.70
NIC BANK	39.50	39.00	-1.27	-0.64	-7.14	21.88	-9.30	-32.17
OLYMPIA CAPITAL	6.65	6.60	-0.75	-2.22	-30.89	-22.35	-34.65	-54.64
PAN AFR INS	48.25	48.25	0.00	0.00	#DIV/0!	9.66	-16.81	-34.35
REA VIPINGO	13.05	13.00	-0.38	4.00	-7.14	-0.76	-0.76	-30.67
SAFARICOM	3.70	3.75	1.35	4.17	13.64	31.58	20.97	-40.48
SAMEER AFRICA	5.00	4.95	-1.00	-1.98	-6.60	-8.33	-17.50	-45.30
SASINI	6.00	6.05	0.83	-0.82	-0.82	11.01	-6.92	-55.02
SCANGROUP	25.00	25.00	0.00	-2.91	-2.91	11.11	0.00	-21.26
STANDARD GRP	45.00	42.00	-6.67	-9.19	-10.64	-8.70	-16.00	-27.59
STD CHART KEN	136.00	135.00	-0.74	-2.88	-6.90	-1.46	-17.68	-32.84
TOTAL KENYA	31.25	30.50	-2.40	-1.61	-0.81	-10.29	-7.58	-6.87
TPS (SERENA)	40.00	43.00	7.50	13.16	-4.97	22.86	-18.10	-36.76
UCHUMI SUPER	14.50	14.50	-	-	-	-	-	-
UNGA GROUP	10.55	11.10	5.21	-7.88	13.27	36.20	23.33	-14.29

### Corporate and Infrastructure Bonds

BONDS PRICELIST						
	ISSUE DATE	MATURITY DATE	ISSUED VALUE IN MILLIONS	COUPON RATE	COUPON (%)	PREVIOUS PRICE (%)
<b>INFRASTRUCTURE BOND</b>						
IFB 1/2009/12YR	23-FEB-09	8-FEB-21	18,573	FIXED	12.50	102.0681
<b>CORPORATE BONDS</b>						
<b>EADB BONDS</b>						
EADB FXT/2004/7	9-AUG-04	1-AUG-11	800	FIXED	7.50%	94.7582
<b>FAULU KENYA LTD FLOATING RATE NOTES</b>						
FR(MTN)/2005/5YR	4-APR-05	29-MAR-10	500	T.B.+0.5%	8.197%	98.4605
<b>PTA BANK LTD FLOATING RATE BOND</b>						
FR(MTN)/2005/7YR	4-JUL-05	5-JUL-12	800	T.B.+1.00%	8.824%	101.7400
FR(MTN)/2007/7YR	15-OCT-07	31-OCT-14	1,000	T.B.+1.00%	9.440%	100.0000
<b>ATHI RIVER MINING MEDIUM TERM FLOATING RATE NOTES</b>						
FR/2005/5YR	27-OCT-05	27-OCT-10	800	T.B.+1.75%	10.141%	103.2438
<b>BARCLAYS BANK MEDIUM TERM FLOATING RATE NOTES</b>						
FR(MTN)/2007/7YR	19-NOV-07	19-NOV-14	1,500	T.B.+0.6%	7.757%	100.0000
FX(MTN)/2008/7YR	14-JUL-08	14-JUL-15	2,000	T.B.+0.75%	8.70	95.1732
<b>SASINI LTD</b>						
SASINI LTD (5YR)	4-DEC-07	27-NOV-12	600	FIXED	11.75%	101.0678
<b>MIRM</b>						
FR (MIRM) 2008/8YR	27-OCT-08	27-OCT-16	1,378,500,000	T.B.+1.75%	10.19%	99.9693
FXD (MIRM) 2008/8YR	27-OCT-08	27-OCT-16	621,500,000	FIXED	13.00%	
<b>CFC STANBIC BANK SUBORDINATED BOND ISSUE</b>						

### Kenya Treasury Bonds

BONDS PRICELIST							21-JULY-2009		
ISSUE DATE	MATURITY DATE	VALUE IN MN	COUPON RATE	COUPON (%)	TRADED YIELD	PREVIOUS PRICE	CLEAN PRICE	TOTAL VALUE TRADED	
<b>ONE YEAR BONDS</b>									
ZC2/2008/1YR	28-JUL-08	27-JUL-09	8,000	-		99.2468			
ZC3/2008/1YR	24-NOV-08	23-NOV-09	5,335	-		109.4982			
ZC1/2009/1YR	26-JAN-09	25-JAN-10	6,109	-		109.3400			
<b>TWO YEAR BONDS</b>									
FXD3/2007/2YR	12-NOV-07	21-DEC-09	7,000	FIXED	8.75	99.4857			
FXD1/2008/2YR	28-APR-08	26-APR-10	3,171	FIXED	8.75	99.5677			
FXD2/2008/2YR	26-MAY-08	24-MAY-10	6,667	FIXED	8.75	99.6552			
FXD3/2008/2YR	25-AUG-08	23-AUG-10	8,000	FIXED	8.75	101.3494			
FXD4/2008/2YR	29-DEC-08	27-DEC-10	3,090	FIXED	8.75	102.2650			
FXD1/2009/2YR	23-MAR-09	21-MAR-11	8,500	FIXED	8.75	98.5435			
FXD2/2009/2YR	25-MAY-09	23-MAY-11	9,251	FIXED	8.75	97.00	98.7597		
<b>THREE YEAR BONDS</b>									
FXD2/2006/3YR	28-AUG-06	24-AUG-09	3,176	FIXED	8.50	99.4915			
FXD3/2006/3YR	25-SEP-06	21-SEP-09	3,690	FIXED	8.50	100.8712			
<b>FOUR YEAR BONDS</b>									
FXD3/2005/4YR	31-OCT-05	26-OCT-09	5,590	FIXED	12.25	101.3366			
FXD1/2006/4YR	24-APR-06	19-APR-10	190	FIXED	11.25	101.9043			
FXD1/2007/4YR	26-FEB-07	21-FEB-11	3,384	FIXED	11.00	101.2031			
<b>FIVE YEAR BONDS</b>									
FXD1/2005/5YR	20-JUN-05	14-JUN-10	1,777	FIXED	12.50	103.1466			
FXD2/2005/5YR	28-NOV-05	22-NOV-10	6,000	FIXED	13.00	13.01	104.8678		
FXD1/2006/5YR	29-MAY-06	23-MAY-11	1,907	FIXED	11.25	103.7126			
FXD2/2006/5YR	31-JUL-06	25-JUL-11	2,640	FIXED	11.25	101.7884			
FXD1/2007/5YR	29-JAN-07	23-JAN-12	2,753	FIXED	11.25	102.9946			
FXD2/2007/5YR	27-AUG-07	20-AUG-12	4,528	FIXED	9.50	98.7641			
FXD3/2007/5YR	24-SEP-07	17-SEP-12	9,000	FIXED	9.50	97.8481			
FXD1/2008/5YR	28-JAN-08	21-JAN-13	5,262	FIXED	9.50	105.0927			
FXD 2/2008/5YR	28-APR-08	22-APR-13	3,828	FIXED	9.50	98.4232			
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	4,127	FIXED	9.50	10.45	96.8883		
FXD 4/2008/5YR	27-OCT-08	21-OCT-13	9,408	FIXED	9.50	96.7672			
<b>SIX YEAR BONDS</b>									
FXD3/2003/6YR	24-NOV-03	16-NOV-09	1,666	FIXED	6.00	99.3220			
FXD1/2004/6YR	23-FEB-04	15-FEB-10	4,290	FIXED	6.50	98.7332			
FXD2/2004/6YR	26-JUL-04	19-JUL-10	2,487	FIXED	6.75	103.4296			
FXD1/2005/6YR	26-DEC-05	19-DEC-11	7,309	FIXED	13.00	105.7759			
FXD1/2006/6YR	26-JUN-06	18-JUN-12	6,000	FIXED	11.75	103.0800			
FXD2/2006/6YR	27-NOV-06	19-NOV-12	5,696	FIXED	11.50	103.5164			
FXD1/2007/6YR	30-APR-07	22-APR-13	6,000	FIXED	11.50	99.9619			
<b>SEVEN YEAR BONDS</b>									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	3,000	FIXED	13.75	100.4587			
FXD2/2003/7YR	27-OCT-03	18-OCT-10	3,098	FIXED	6.50	96.3424			
FXD1/2004/7YR	26-JAN-04	17-JAN-11	2,025	FIXED	6.75	102.8356			
FXD2/2004/7YR	23-AUG-04	15-AUG-11	1,724	FIXED	7.00	94.8208			
FXD1/2006/7YR	30-JAN-06	21-JAN-13	3,177	FIXED	13.25	99.9667			
FXD2/2006/7YR	25-DEC-06	16-DEC-13	2,262	FIXED	12.00	104.9251			
FXD1/2007/7YR	30-JUL-07	21-JUL-14	8,000	FIXED	9.75	10.50	97.1397		
<b>EIGHT YEAR BONDS</b>									
FXD1/2003/8YR	28-APR-03	18-APR-11	3,991	FIXED	12.50	98.2489			
FXD2/2003/8YR	29-SEP-03	19-SEP-11	5,081	FIXED	7.00	98.1972			
FXD1/2004/8YR	22-MAR-04	12-MAR-12	2,947	FIXED	7.50	92.4892			
FXD1/2006/8YR	27-FEB-06	17-FEB-14	3,198	FIXED	13.25	87.3523			
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,616	FIXED	12.75	99.1153			
<b>NINE YEAR BONDS</b>									
FXD1/2003/9YR	26-MAY-03	14-MAY-12	2,399	FIXED	12.75	106.7772			
FXD2/2003/9YR	28-JUL-03	16-JUL-12	8,007	FIXED	9.50	90.2171			
FXD1/2006/9YR	24-APR-06	13-APR-15	3,045	FIXED	13.50	109.4350			
<b>TEN YEAR BONDS</b>									
FXD1/2003/10YR	23-JUN-03	10-JUN-13	3,000	FIXED	13.25	109.3185			
FXD2/2003/10YR	25-AUG-03	12-AUG-13	6,306	FIXED	8.50	91.3597			
FXD1/2006/10YR	27-MAR-06	14-MAR-16	3,344	FIXED	14.00	114.9166			
FXD2/2006/10YR	29-MAY-06	16-MAY-16	5,088	FIXED	14.00	114.1529			
FXD1/2007/10YR	29-OCT-07	16-OCT-17	9,000	FIXED	10.75	100.6671			
FXD1/2008/10YR	29-OCT-07	16-OCT-17	2,904	FIXED	10.75	97.5036			
FXD2/2008/10YR	28-JUL-07	16-JUL-18	847.49	FIXED	10.75	96.8905			
FXD3/2008/10YR	29-SEP-08	28-SEP-19	3,911	FIXED	10.75	102.1209			
FXD1/2009/10YR	27-SEP-09	15-APR-19	4,688	FIXED	10.75	96.18630			
<b>ELEVEN YEAR BONDS</b>									
FXD1/2006/11YR	25-SEP-06	11-SEP-17	3,910	FIXED	13.75	113.4839			
<b>TWELVE YEAR BON</b>									