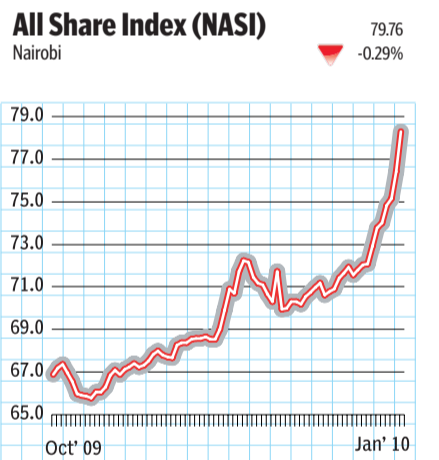
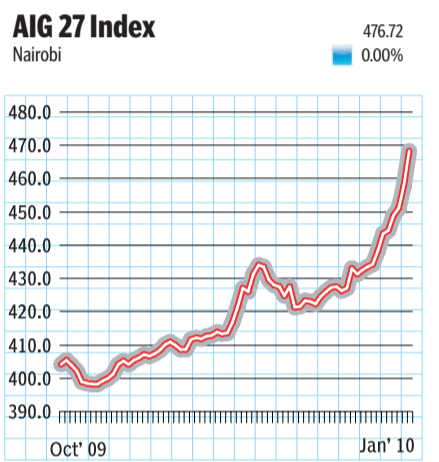
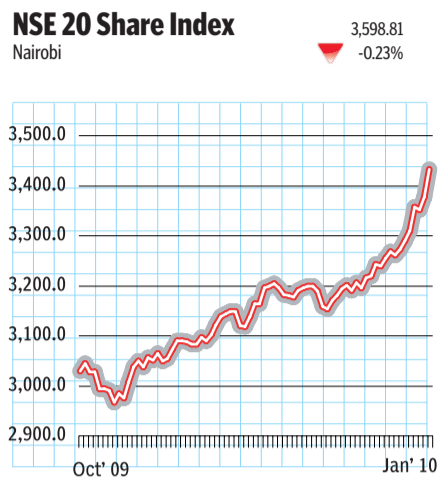


# Market Data

## Nairobi Stocks



## Active Counters

Volume Share	Prices This Fri	Prices Last Fri	% Chng	Volume
Safaricom	5.55	5.55	0.00%	9,237,500
Co-op Bank	9.80	9.85	-0.51%	1,480,400
Mumias	9.20	9.25	-0.54%	1,156,500
KCB	22.50	22.50	0.00%	527,700
Centum Inv	13.50	13.50	0.00%	369,900

## Gainers of the day

Volume Share	Prices This Fri	Prices Last Fri	Price Chng	% Chng
Kenya Re	13.75	13.05	0.70	5.36%
KenolKobil	58.50	56.00	2.50	4.46%
DTB	71.50	70.00	1.50	2.14%
Kenya Airways	50.50	49.50	1.00	2.02%
Sasini	8.25	8.15	0.10	1.23%

## Losers of the day

Volume Share	Prices This Fri	Prices Last Fri	Price Chng	% Chng
Car & General	34.00	36.50	-2.50	-6.85%
Williamson Tea	130.00	137.00	-7.00	-5.11%
NMG	122.00	125.00	-3.00	-2.40%
BAT	176.00	180.00	-4.00	-2.22%
Olympia	7.55	7.70	-0.15	-1.95%

## Equities

### African Indices

	NAME	LAST	PCT.CHNG	NET.CHNG	OPEN	HIGH	LOW	CLOSE
KENYA	NSE 20 - SHR IDX	3,598.81	-0.23%	-8.33	3,607.14	3,598.81	3,598.81	3,607.14
SOUTH AFRICA	ALL SHARE INDEX	26,752.72	-0.24%	-63.99	26,816.71	26,752.72	26,752.72	26,816.71
NIGERIA	NIGERIA INDEX	22,431.00	0.79%	176.45	22,254.55	22,431.00	22,431.00	22,254.55
EGYPT	CASE 30 IDX	6,586.67	0.26%	17.20	6,569.47	6,586.67	6,586.67	6,569.47
GHANA	GHANA INDEX	5,594.99	0.07%	4.08	5,590.91	5,594.99	5,594.99	5,590.91
ZAMBIA	LUSE ALL SHR IDX	2,603.23	0.97%	25.01	2,578.22	2,603.23	2,603.23	2,578.22
MOROCCO	CASA ALL SHARES	10,884.54	-0.17%	-18.49	10,903.03	10,884.54	10,884.54	10,903.03
MALAWI	MALAWI ALL SHR	5,154.95	0.00%	0.00	5,154.95	5,154.95	5,154.95	5,154.95

### Daily Share Report

STATUS	DATE	52 WK HIGH	52 WK LOW	YTD %	VWA	WEEKLY	WEEKLY	SHARES	EPS		EPS		DPS		TOTAL	
					PRICE	PRICE	TRADED		ISSUED	MKT CAP.	LATEST	P / E	INTERIM	P / ELATEST		12MNTH
STATUS	DATE	HIGH	LOW	%	LAST FRI.	CHANGE	SHARES	MN	KSHS MN.	12MNTH	TRAILING	6 MNTH	FORWARD	12MNTH	YIELD	
<b>MIMS</b>																
<b>AGRICULTURAL</b>																
KAKUZI		35.00	19.00	45.45%	32.00	0.00%		19.6	627.2	13.12	2.44	1.19	13.45	1.00	3.13%	
REA VIPINGO	CD	26/03/10	14.20	9.75	2.07%	12.35	0.00%	5,600	60.0	741.0	2.48	4.98	-	0.50	4.05%	
SASINI	CD	18/02/10	8.65	4.00	37.50%	8.25	1.23%	38,500	228.1	1881.5	2.30	3.59	-	0.40	4.85%	
<b>COMMERCIAL</b>																
ACCESS		26.25	13.15	8.64%	22.00	-1.12%	40,000	203.6	4478.8	0.99	22.22	0.37	29.73	0.40	1.82%	
CAR & GEN		45.00	29.00	-19.05%	34.00	-6.85%	9,500	22.3	757.5	9.50	3.58	4.33	3.93	0.67	1.97%	
CMC	CD	29/01/10	15.00	9.10	-20.41%	11.70	-0.43%	116,500	582.7	6817.7	0.93	12.58	-	0.35	2.99%	
HB	S		-	-	20.25	0.00%		0.4	7.3	-18.34	-1.10	-	-	0.00	0.00%	
KQ		55.50	16.55	87.04%	50.50	2.02%	147,400	461.6	23311.6	-8.85	-5.71	1.84	13.72	1.00	1.98%	
MARSHALLS		27.00	21.75	-19.44%	21.75	0.00%		14.4	313.1	-8.16	-2.67	-	-	0.00	0.00%	
NATION MEDIA		145.00	112.00	-12.86%	122.00	-2.40%	11,400	142.6	17398.5	9.03	13.51	2.71	22.51	5.50	4.51%	
SAFARICOM		6.00	2.55	73.44%	5.55	0.00%	9,237,500	40000.0	222000.0	0.26	21.35	0.17	16.52	0.10	1.80%	
SCANGROUP		29.75	14.25	3.92%	26.50	-0.93%	17,200	220.7	5848.3	1.79	14.80	0.66	20.08	0.62	2.34%	
STANDARD GRP		50.00	35.00	-21.61%	39.00	0.00%		73.3	2857.7	3.57	10.92	1.24	15.73	1.10	2.82%	
TPS EA		51.00	25.75	-4.02%	47.75	0.00%	6,400	105.9	5055.0	2.10	22.74	0.67	35.63	1.25	2.62%	
UCHUMI	S		-	-	14.50	0.00%		180.0	2610.0	13.34	6.20	-	-	0.00	0.00%	
<b>FINANCE</b>																
BARCLAYS		58.00	35.50	2.54%	50.50	0.00%	227,400	1357.9	68573.1	4.07	12.41	2.30	10.98	2.00	3.96%	
CENTUM INVEST.		16.75	8.50	-9.40%	13.50	0.00%	369,900	550.0	7424.4	0.57	23.68	0.13	50.85	0.00	0.00%	
CFC STANBIC		66.50	43.00	-18.75%	45.50	1.11%	48,500	273.7	12452.6	3.35	13.58	1.75	13.00	0.57	1.25%	
DTBK		75.50	43.25	1.42%	71.50	2.14%	1,800	163.0	11657.2	6.28	11.39	3.21	11.14	1.40	1.96%	
EQUITY		18.45	11.85	5.03%	16.70	-1.18%	250,300	3702.8	61836.4	1.07	15.65	0.57	14.65	0.30	1.80%	
HF		18.90	12.90	15.29%	18.10	0.00%	8,000	230.0	4163.0	0.77	23.66	0.40	22.63	0.30	1.66%	
JUBILEE		144.00	83.00	6.11%	139.00	-0.71%	5,200	45.0	6255.0	14.14	9.83	5.38	12.92	4.25	3.06%	
KCB		23.75	15.20	9.76%	22.50	0.00%	527,700	2217.8	49900.0	1.97	11.42	1.09	10.32	1.00	4.44%	
KENYA RE		14.20	8.00	14.58%	13.75	5.36%	261,000	600.0	8250.0	1.97	6.98	0.95	7.24	0.50	3.64%	
NBK		42.75	27.00	-1.25%	39.50	-0.63%	19,200	200.0	7900.0	4.50	8.78	2.66	7.42	0.00	0.00%	
NIC BANK		43.00	27.50	-14.97%	35.50	-0.70%	23,000	326.4	11585.8	3.49	10.17	1.62	10.96	0.50	1.41%	
OLYMPIA		10.05	5.80	-16.11%	7.55	-1.95%	13,400	40.0	302.0	-1.53	-4.92	0.42	9.04	0.10	1.32%	
PAN AFRICA		58.00	44.00	-9.43%	48.00	0.00%	500	48.0	2304.0	-2.00	-24.00	0.37	64.86	0.00	0.00%	
STAN. CHART.		167.00	127.00	1.23%	165.00	0.00%	30,800	272.0	44874.7	11.34	14.55	8.60	9.59	10.00	6.06%	
CO-OP BANK		10.80	6.00	9.50%	9.80	-0.51%	1,480,400	3492.4	34225.2	9.90	12.25	0.40	12.25	0.10	1.02%	
<b>INDUSTRIAL</b>																
ATHI RIVER		115.00	55.00	24.18%	113.00	-0.88%	3,900	99.1	11193.2	5.08	22.24	3.03	18.65	1.25	1.11%	
BOC GASES		160.00	145.00	-6.88%	149.00	0.00%	1,000	19.5	2909.3	10.26	14.52	5.27	14.14	6.80	4.56%	
BAMBURI		165.00	106.00	3.23%	160.00	0.00%	14,900	363.0	58073.5	8.78	18.22	8.19	9.77	6.00	3.75%	
BAT		182.00	135.00	27.54%	176.00	-2.22%	227,400	100.0	17600.0	17.01	10.35	8.58	10.26	17.00	9.66%	
CARBACID		307.00	86.50	-27.01%	100.00	0.00%		34.0	3398.0	7.54	13.26	-	-	5.00	5.00%	
CROWN BERGER		33.50	10.00	10.87%	25.50	-1.92%	600	23.7	605.0	1.20	21.25	1.75	7.29	1.00	3.92%	
EA CABLES		26.00	14.70	-7.14%	22.75	0.00%	52,500	202.5	4606.9	1.94	11.73	1.23	9.25	1.00	4.40%	
EAPC	XD	85.00	68.00	-4.76%	80.00	0.00%		90.0	7200.0	20.38	3.93	-	-	1.30	1.63%	
EABL		154.00	97.00	10.22%	151.00	-1.31%	106,000	790.8	119406.9	9.09	16.61	-	-	8.05	5.33%	
EVEREADY EA		4.15	2.50	22.58%	3.80	0.00%	20,500	210.0	798.0	0.09	44.71	0.00	-	0.00	0.00%	
KENGEN	XD	01/02/10	15.55	9.15	-75.26%	14.35	-1.03%	103,000	2198.4	31546.5	0.94	15.27	-	-	0.50	3.48%
KENOL		64.50	30.00	-52.05%	58.50	4.46%	5,000	147.2	8609.8	8.37	6.99	-2.93	-9.98	8.59	14.68%	
KPLC		159.00	99.50	956.74%	149.00	0.00%	9,500	79.1	11790.1	40.78	3.65	-	-	8.00	5.37%	
MUMIAS		9.60	3.25	55.93%	9.20	-0.54%	1,156,500	1530.0	14076.0	1.05	8.76	-	-	0.40	4.35%	
SAMEER		6.00	4.35	-6.72%	5.55	-0.89%	21,000	278.3	1544.8	0.54	10.28	0.17	16.32	0.00	0.00%	
TOTAL		35.00	26.75	-9.30%	29.25	0.00%	26,500	175.1	5120.7	4.02	7.28	0.21	69.64	2.50	8.55%	
UNGA		12.35	6.50	6.78%	9.45	0.00%		75.7	715.4	13.85	6.10	-	-	0.00	0.00%	
<b>AIMS</b>																
A. BAUMANN	S		11.10	11.10	0.00%	11.10	0.00%		3.8	42.6	-2.75	-4.04	-	-	0.00	0.00%
CITY TRUST		150.00	95.50	-36.33%	95.50	0.00%		5.7	547.1	5.13	18.62	-	-	1.00	1.05%	
EAAGADS		36.50	19.85	16.67%	21.00	0.00%		16.1	337.6	1.85	11.35	-0.69	-15.22	0.63	2.98%	
EXPRESS (K)		12.05	8.00	-25.00%	9.00	0.00%	8,700	35.4	318.6	-1.24	-7.26	0.72	6.25	0.00	0.00%	
WILLIAMSON TEA		169.00	46.00	140.74%	130.00	-5.11%	19,000	8.8	1138.3	-9.91	-13.12	3.75	17.33	0.50	0.38%	
KAPCHORUA TEA		98.50	60.00	38.97%	94.											

# Market Data

## Equities & Bonds

### Share Price Performance Scorecard

NAME	PREVIOUS	CLOSE	% 1D	% 5D	% 1M	% 3M	% 6M	% 1Y
A BAUMANN	11.10	11.10	-	-	-	-	-	-
ACCESS KENYA	22.25	22.00	-1.12	-6.38	10.00	8.64	-12.00	8.64
ATHI RIVER MIN	114.00	113.00	-0.88	3.67	17.71	18.95	23.50	24.18
BAMBURI	160.00	160.00	0.00	0.63	1.27	0.00	6.67	3.23
BARCLAYS KEN	50.50	50.50	0.00	-0.98	13.48	12.22	-2.88	2.54
BAT KENYA	180.00	176.00	-2.22	0.57	0.57	0.57	-1.12	27.54
BOC KENYA	149.00	149.00	0.00	0.00	-0.67	-6.88	-6.88	-6.88
CARBACID INV	100.00	100.00	0.00	0.00	0.00	-27.01	-27.01	-27.01
CFC STANBIC BANK	45.00	45.50	1.11	5.20	-3.19	-9.00	-31.06	-18.75
CITY TRUST	95.50	95.50	0.00	0.00	-9.05	-1.55	-35.47	-36.33
CMC HOLDINGS	11.75	11.70	-0.43	1.74	10.90	16.42	-2.50	-20.41
CO-OP BANK	9.85	9.80	-0.51	-2.97	8.29	16.67	4.26	9.50
CROWN BERGER	26.00	25.50	-1.92	-0.97	5.15	6.25	-3.77	10.87
DIAMOND KEN	70.00	71.50	2.14	-1.38	-4.67	2.88	-0.69	1.42
EA CABLES	22.75	22.75	0.00	-5.21	13.75	16.97	-6.19	-7.14
EA PORT CEM	80.00	80.00	0.00	0.00	0.00	0.00	15.94	-4.76
EAAGADS	21.00	21.00	0.00	0.00	5.00	5.00	-4.55	16.67
EA AFR BREW	153.00	151.00	-1.31	-0.66	4.14	6.34	2.03	10.22
EQUITY BANK	16.90	16.70	-1.18	-3.47	16.38	17.19	-1.47	5.03
EVEREADY EA	3.80	3.80	0.00	-8.43	26.67	52.00	40.74	22.58
EXPRESS KEN	9.00	9.00	0.00	4.65	12.50	0.00	-7.22	-25.00
G WILLIAMSON	137.00	130.00	-5.11	4.00	-12.75	47.73	73.33	140.74
HOUSING FIN	18.10	18.10	0.00	-2.16	2.26	26.57	5.85	15.29
CENTUM INV	13.50	13.50	0.00	-8.47	20.00	27.36	-11.48	-9.40
JUBILEE HLDS	140.00	139.00	-0.71	7.75	20.87	33.65	11.20	6.11
KAKUZI	32.00	32.00	0.00	3.23	0.79	-3.03	-8.57	45.45
KAPCHORUA	94.50	94.50	0.00	0.00	9.88	18.13	45.38	38.97
KEN ORCHARDS	3.00	3.00	0.00	0.00	0.00	0.00	0.00	0.00
KENGEN	14.50	14.35	-1.03	-5.90	19.09	34.11	0.70	-75.26
KENYA AIRWAYS	49.50	50.50	2.02	-9.01	43.26	112.63	98.04	87.04
KENYA COM BK	22.50	22.50	0.00	-2.17	8.43	13.92	-1.10	9.76
KENYA OIL CO	56.00	58.50	4.46	7.34	17.00	20.62	6.36	-52.05
KENYA POWER	149.00	149.00	0.00	0.00	-0.67	18.25	5.67	95.674
KENYA RE	13.05	13.75	5.36	-1.43	17.52	34.15	11.79	14.58
LIMURU TEA	305.00	305.00	0.00	0.00	0.00	0.00	0.00	0.00
MARSHALL	21.75	21.75	0.00	0.00	0.00	-9.38	-9.38	-19.44
MUMIAS SUGAR	9.25	9.20	-0.54	-4.17	36.30	32.37	50.82	55.93
NATION MEDIA	125.00	122.00	-2.40	-1.61	3.39	0.83	-8.27	-12.86
NATL BANK KEN	39.75	39.50	-0.63	-2.47	6.04	22.48	-0.63	-1.25
NIC BANK	35.75	35.50	-0.70	-4.05	14.52	23.48	-8.39	-14.97
OLYMPIA CAPITAL	7.70	7.55	-1.95	17.05	16.15	15.27	13.53	-16.11
PAN AFR INS	48.00	48.00	0.00	-8.57	6.67	6.67	-2.04	-9.43
REA VIPINGO	12.35	12.35	0.00	5.56	7.39	2.92	-5.00	2.07
SAFARICOM	5.55	5.55	0.00	-0.89	21.98	42.31	50.00	73.44
SAMEER AFRICA	5.60	5.55	-0.89	-2.63	11.00	13.27	11.00	-6.72
SASINI	8.15	8.25	1.23	-1.79	10.00	19.57	33.06	37.50
SCANGROUP	26.75	26.50	-0.93	-0.93	-2.75	9.28	3.92	3.92
STANDARD GRP	39.00	39.00	0.00	4.70	1.30	8.33	-17.02	-21.61
STD CHART KEN	165.00	165.00	0.00	0.61	2.48	17.02	18.71	1.23
TOTAL KENYA	29.25	29.25	0.00	-4.88	-1.68	2.63	-3.31	-9.30
TPS (SERENA)	47.75	47.75	0.00	4.37	8.52	15.76	16.46	-4.02
UCHUMI SUPER	14.50	14.50	-	-	-	-	-	-
UNGA GROUP	9.45	9.45	0.00	5.00	-1.05	8.62	-16.00	6.78

### Corporate and Infrastructure Bonds

BONDS PRICELIST	ISSUE DATE	MATURITY DATE	ISSUED VALUE IN MILLIONS	COUPON RATE	COUPON (%)	PREVIOUS PRICE (%)
<b>INFRASTRUCTURE BONDS</b>						
IFB 1/2009/12YR	23-FEB-09	8-FEB-21	19,726.85	FIXED	12.50	106.3009
IFB 2/2009/12YR	7-DEC-09	30-NOV-15	18,897.65	FIXED	12.00	103.2775
<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%		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%		101.7400
FR(MTN)/2007/7YR	15-OCT-07	31-OCT-14	1,000	T.B.+1.00%		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%		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%		99.9619
FXD (MTN)/2008/7YR	14-JUL-08	14-JUL-15	2,000	FIXED	8.70%	95.1732
<b>SASINI LTD</b>						
SASINI LTD (5YR)	4-DEC-07	27-NOV-12	600	FIXED	11.75%	101.0678
<b>MRM</b>						
FR (MRM) 2008/8YR	27-OCT-08	3-JAN-17	1,378.50	T.B.+1.75%		99.9693
FXD (MRM) 2008/8YR	27-OCT-08	3-JAN-17	2,000.00	FIXED	13.00%	
<b>CFC STANBIC BANK SENIOR &amp; SUBORDINATED BOND ISSUE</b>						
FR (CFC STANBIC) 2009/7YR	7-JUL-09	7-JUL-16	97.91	T.B (182) + 1.75%		
FXD (CFC STANBIC) 2009/7YR	7-JUL-09	7-JUL-16	2,402.09	FIXED	12.50%	
<b>SHELTER AFRIQUE MEDIUM TERM UNSECURED NOTES</b>						
FR (SHELTER AFRIQUE) 2009/3YR	24-AUG-09	31-AUG-12	95.20	T.B (182) + 1.50%		
FXD (SHELTER AFRIQUE) 2009/3YR	24-AUG-09	31-AUG-12	904.80	FIXED	11.00%	
<b>KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019</b>						
FXIB 1/2009/10YR	2-NOV-09	31-OCT-19	25,000.00	FIXED	12.50%	97.9378
<b>SAFARICOM LTD DOMESTIC MEDIUM TERM NOTE</b>						
FR (SAFARICOM LTD) 2009/5YR	2-NOV-09	3-NOV-14	463.40	T.B (182) + 1.85%		
FXD (SAFARICOM LTD) 2009/5YR	2-NOV-09	3-NOV-14	7,049.60	FIXED	12.25%	100.4569

### Kenya Treasury Bonds

BONDS PRICELIST						27TH JANUARY - 2010			
ISSUE DATE	MATURITY DATE	VALUE IN MN	COUPON RATE	COUPON (%)	TRADED YIELD (%)	PREVIOUS PRICE (%)	CLEAN PRICE (%)	TOTAL VALUE TRADED (KSHS)	
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS</b>									
<b>TWO YEAR BONDS</b>									
FXD1/2008/2YR	28-APR-08	26-APR-10	3,247.45	FIXED	8.75			100.2681	
FXD2/2008/2YR	26-MAY-08	24-MAY-10	6,846.60	FIXED	8.75			100.6576	
FXD3/2008/2YR	25-AUG-08	23-AUG-10	3,653.70	FIXED	8.75			99.9835	
FXD4/2008/2YR	29-DEC-08	27-DEC-10	3,198.55	FIXED	8.75			99.7033	
FXD1/2009/2YR	23-MAR-09	21-MAR-11	8,671.10	FIXED	8.75			99.0855	
FXD2/2009/2YR(RE-OPENED)	25-MAY-09	23-MAY-11	9,751.25	FIXED	8.75			100.2994	
FXD3/2009/2YR	21-SEP-09	19-SEP-11	7,974.55	FIXED	8.75			100.6741	
<b>FOUR YEAR BONDS</b>									
FXD1/2006/4YR	24-APR-06	19-APR-10	3,923.25	FIXED	11.25			111.4638	
FXD1/2007/4YR	26-FEB-07	21-FEB-11	3,383.65	FIXED	11.00			100.5136	
<b>FIVE YEAR BONDS</b>									
FXD1/2005/5YR	20-JUN-05	14-JUN-10	1,827.30	FIXED	12.50			106.4166	
FXD2/2005/5YR	28-NOV-05	22-NOV-10	5,941.25	FIXED	13.00			103.0882	
FXD1/2006/5YR	29-MAY-06	23-MAY-11	1,864.30	FIXED	11.25			103.5671	
FXD2/2006/5YR	31-JUL-06	25-JUL-11	2,593.65	FIXED	11.25			103.1740	
FXD1/2007/5YR	29-JAN-07	23-JAN-12	2,811.00	FIXED	11.25			102.2841	
FXD2/2007/5YR	27-AUG-07	20-AUG-12	4,575.55	FIXED	9.50			102.1433	
FXD3/2007/5YR	24-SEP-07	17-SEP-12	9,188.60	FIXED	9.50			102.1906	
FXD1/2008/5YR	28-JAN-08	21-JAN-13	5,530.85	FIXED	9.50			101.2879	
FXD 2/2008/5YR	28-APR-08	22-APR-13	4,095.80	FIXED	9.50			98.5833	
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	14,809.15	FIXED	9.50	9.55	99.8375	100.5829	
FXD 3/2008/5YR	25-AUG-08	19-AUG-13	14,809.15	FIXED	9.50	9.30	100.5829	200,000,000	
FXD 4/2008/5YR(RE-OPENED)	27-OCT-08	21-OCT-13	10,007.50	FIXED	9.50			98.6421	
FXD 1/2009/5YR	21-SEP-09	15-SEP-14	3,452.80	FIXED	9.50			97.7514	
<b>SIX YEAR BONDS</b>									
FXD1/2004/6YR	23-FEB-04	15-FEB-10	4,415.00	FIXED	6.50			100.0600	
FXD2/2004/6YR	26-JUL-04	19-JUL-10	2,525.25	FIXED	6.75			99.0302	
FXD1/2005/6YR	26-DEC-05	19-DEC-11	7,407.25	FIXED	13.00			104.4388	
FXD1/2006/6YR	26-JUN-06	18-JUN-12	6,013.35	FIXED	11.75			104.9325	
FXD2/2006/6YR	27-NOV-06	19-NOV-12	5,767.45	FIXED	11.50			103.6936	
FXD1/2007/6YR	30-APR-07	22-APR-13	5,948.00	FIXED	11.50			106.4623	
<b>SEVEN YEAR BONDS</b>									
FXD1/2003/7YR	24-MAR-03	15-MAR-10	2,800.80	FIXED	13.75			101.6210	
FXD2/2003/7YR	27-OCT-03	18-OCT-10	3,095.35	FIXED	6.50			99.2086	
FXD1/2004/7YR	26-JAN-04	17-JAN-11	2,661.40	FIXED	6.75			98.8322	
FXD2/2004/7YR	23-AUG-04	15-AUG-11	1,772.80	FIXED	7.00	7.80	98.8451	98.8451	
FXD1/2006/7YR	30-JAN-06	21-JAN-13	3,235.40	FIXED	13.25			105.8245	
FXD2/2006/7YR	25-DEC-06	16-DEC-13	2,317.95	FIXED	12.00			105.0877	
FXD1/2007/7YR	30-JUL-07	21-JUL-14	8,269.85	FIXED	9.75	9.70	100.1761	99.8204	
FXD1/2007/7YR	30-JUL-07	21-JUL-14	8,269.85	FIXED	9.75	9.50	100.8912	99.8204	
<b>EIGHT YEAR BONDS</b>									
FXD1/2003/8YR	28-APR-03	18-APR-11	3,907.25	FIXED	12.50			104.7880	
FXD2/2003/8YR	29-SEP-03	19-SEP-11	5,023.45	FIXED	7.00	8.55	97.6440	96.0587	
FXD1/2004/8YR	22-MAR-04	12-MAR-12	3,037.80	FIXED	7.50			97.3744	
FXD1/2006/8YR	27-FEB-06	17-FEB-14	3,318.80	FIXED	13.25			109.5331	
FXD1/2007/8YR	26-FEB-07	16-FEB-15	2,656.90	FIXED	12.75			112.6217	
<b>NINE YEAR BONDS</b>									
FXD1/2003/9YR	26-MAY-03	14-MAY-12	2,367.75	FIXED	12.75			105.5091	
FXD2/2003/9YR	28-JUL-03	16-JUL-12	7,187.35	FIXED	9.50	8.50	102.1861	97.1439	
FXD1/2006/9YR	24-APR-06	13-APR-15	3,060.25	FIXED	13.50	10.00	113.9394	112.4348	
<b>TEN YEAR BONDS</b>									
FXD1/2003/10YR	23-JUN-03	10-JUN-13	2,704.80	FIXED	13.25			108.0060	
FXD2/2003/10YR	25-AUG-03	12-AUG-13	6,352.87	FIXED	8.50			97.9065	
FXD1/2006/10YR	27-MAR-06	14-MAR-16	3,451.05	FIXED	14.00	10.20	117.0096	115.5331	
FXD2/2006/10YR	29-MAY-06	16-MAY-16	5,028.10	FIXED	14.00		</		