

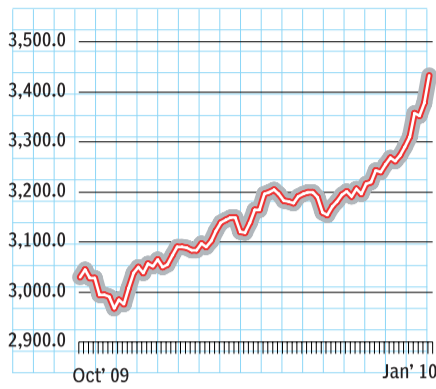
Market Data

Equities

Nairobi Stocks

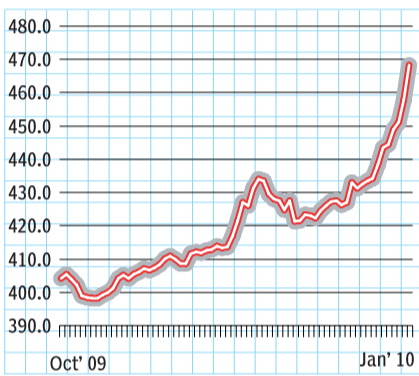
NSE 20 Share Index

Nairobi ▲ 3,583.56
+0.18%



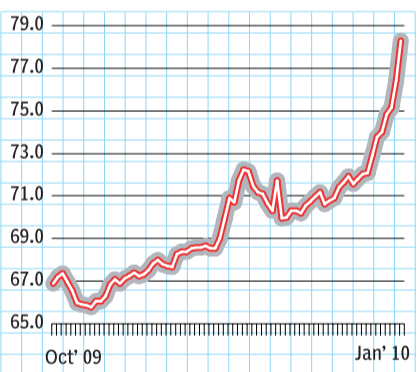
AIG 27 Index

Nairobi ▼ 462.2
-0.69%



All Share Index (NASI)

Nairobi ▲ 78.43
+1.45%



Active Counters

| Volume Share | Closing Price | Previous Price | % Chng | Volume |
|---------------|---------------|----------------|--------|------------|
| Safaricom | 5.35 | 5.00 | 7.00% | 41,541,300 |
| Mumias Sugar | 10.10 | 10.80 | -6.48% | 1,698,000 |
| Co-op Bank | 9.50 | 9.50 | 0.00% | 675,300 |
| Equity Bank | 15.95 | 15.75 | 1.27% | 536,500 |
| Kenya Airways | 51.50 | 50.00 | 3.00% | 415,900 |

Gainers of the day

| Volume Share | Closing Price | Previous Price | Price Chng | % |
|---------------|---------------|----------------|------------|-------|
| Safaricom | 5.35 | 5.00 | 0.35 | 7.00% |
| Total Kenya | 31.50 | 30.25 | 1.25 | 4.13% |
| Kenya Airways | 51.50 | 50.00 | 1.50 | 3.00% |
| NMG | 123.00 | 120.00 | 3.00 | 2.50% |
| Sameer Africa | 6.05 | 5.95 | 0.10 | 1.68% |

Losers of the day

| Volume Share | Closing Price | Previous Price | Price Chng | % |
|-----------------|---------------|----------------|------------|--------|
| Centum Inv | 12.20 | 13.25 | -1.05 | -7.92% |
| Mumias Sugar | 10.10 | 10.80 | -0.70 | -6.48% |
| Eveready EA | 3.55 | 3.65 | -0.10 | -2.74% |
| Olympia Capital | 7.20 | 7.40 | -0.20 | -2.70% |
| Sasini | 7.80 | 8.00 | -0.20 | -2.50% |

African Indices

| | NAME | LAST | PCT.CHNG | | NET.CHNG | OPEN | HIGH | LOW | CLOSE |
|--------------|------------------|-----------|----------|---|----------|-----------|-----------|-----------|-----------|
| KENYA | NSE 20 - SHR IDX | 3,583.56 | 0.18% | ▲ | 6.41 | 3,577.15 | 3,583.56 | 3,583.56 | 3,577.15 |
| SOUTH AFRICA | ALL SHARE INDEX | 27,043.02 | 0.93% | ▲ | 249.21 | 26,793.81 | 27,043.02 | 27,043.02 | 26,793.81 |
| NIGERIA | NIGERIA INDEX | 23,096.17 | 1.01% | ▲ | 231.01 | 22,865.16 | 23,096.17 | 23,096.17 | 22,865.16 |
| EGYPT | CASE 30 IDX | 6,826.56 | -1.45% | ▼ | -100.30 | 6,926.86 | 6,826.56 | 6,826.56 | 6,926.86 |
| GHANA | GHANA INDEX | 5,641.21 | -0.11% | ▼ | -6.49 | 5,647.70 | 5,641.21 | 5,641.21 | 5,647.70 |
| ZAMBIA | LUSE ALL SHR IDX | 2,638.27 | 0.01% | ▲ | 0.16 | 2,638.11 | 2,638.27 | 2,638.27 | 2,638.11 |
| MOROCCO | CASA ALL SHARES | 10,861.47 | 0.22% | ▲ | 24.22 | 10,837.25 | 10,861.47 | 10,861.47 | 10,837.25 |
| 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 % YESTERDAY | VWA | DAILY | DAILY | SHARES | | EPS | | EPS | | DPS | | TOTAL |
|--------|------|------------|-----------|-----------------|-------|-------|--------|--------|----------|--------|-------|---------|-------------|--------|-------|-------|
| | | | | | PRICE | PRICE | TRADED | ISSUED | MKT CAP. | LATEST | P / E | INTERIM | P / ELATEST | 12MNTH | YIELD | |

MIMS

AGRICULTURAL

| | | | | | | | | | | | | | | | | |
|-------------|----|----------|-------|-------|--------|-------|--------|--------|--------|---------|-------|------|------|-------|------|-------|
| KAKUZI | | | 35.00 | 19.00 | 51.11% | 34.00 | 0.00% | | 19.60 | 666.40 | 13.12 | 2.59 | 1.19 | 14.29 | 1.00 | 2.94% |
| REA VIPINGO | CD | 26/03/10 | 14.20 | 9.75 | -3.85% | 12.50 | 0.00% | 1,000 | 60.00 | 750.00 | 2.48 | 5.04 | - | - | 0.50 | 4.00% |
| SASINI | CD | 18/02/10 | 8.65 | 4.00 | 33.33% | 7.80 | -2.50% | 21,900 | 228.06 | 1778.83 | 2.30 | 3.39 | - | - | 0.40 | 5.13% |

COMMERCIAL

| | | | | | | | | | | | | | | | | |
|--------------|----|----------|--------|--------|---------|--------|--------|------------|----------|-----------|--------|-------|------|-------|------|-------|
| ACCESS | | | 26.25 | 13.15 | 10.00% | 22.00 | -1.12% | 37,300 | 203.58 | 4478.79 | 0.99 | 22.22 | 0.37 | 29.73 | 0.40 | 1.82% |
| CAR & GEN | | | 45.00 | 29.00 | -15.00% | 34.00 | 0.00% | | 22.28 | 757.51 | 9.50 | 3.58 | 4.33 | 3.93 | 0.67 | 1.97% |
| CMC | CD | 29/01/10 | 15.00 | 9.10 | -13.95% | 11.10 | -1.33% | 99,900 | 582.71 | 6468.07 | 0.93 | 11.94 | - | - | 0.35 | 3.15% |
| HB | S | | - | - | - | 20.25 | 0.00% | | 0.36 | 7.29 | -18.34 | -1.10 | - | - | 0.00 | 0.00% |
| KQ | | | 55.50 | 16.55 | 101.96% | 51.50 | 3.00% | 415,900 | 461.62 | 23773.20 | -8.85 | -5.82 | 1.84 | 13.99 | 1.00 | 1.94% |
| MARSHALLS | | | 27.00 | 21.75 | -19.44% | 21.75 | 0.00% | | 14.39 | 313.05 | -8.16 | -2.67 | - | - | 0.00 | 0.00% |
| NATION MEDIA | | | 145.00 | 112.00 | -8.89% | 123.00 | 2.50% | 1,200 | 142.61 | 17541.09 | 9.03 | 13.62 | 2.71 | 22.69 | 5.50 | 4.47% |
| SAFARICOM | | | 6.00 | 2.55 | 72.58% | 5.35 | 7.00% | 41,541,300 | 40000.00 | 214000.00 | 0.26 | 20.58 | 0.17 | 15.92 | 0.10 | 1.87% |
| SCANGROUP | | | 29.75 | 14.25 | 8.33% | 26.00 | 0.00% | 5,800 | 220.69 | 5737.93 | 1.79 | 14.53 | 0.66 | 19.70 | 0.62 | 2.38% |
| STANDARD GRP | | | 50.00 | 35.00 | -17.93% | 37.75 | -1.31% | 300 | 73.28 | 2766.13 | 3.57 | 10.57 | 1.24 | 15.22 | 1.10 | 2.91% |
| TPS EA | | | 51.00 | 25.75 | 4.95% | 47.75 | 0.00% | 4,600 | 105.86 | 5055.04 | 2.10 | 22.74 | 0.67 | 35.63 | 1.25 | 2.62% |
| UCHUMI | S | | - | - | - | 14.50 | 0.00% | | 180.00 | 2610.00 | 1.14 | 6.20 | - | - | 0.00 | 0.00% |

FINANCE

| | | | | | | | | | | | | | | | | |
|----------------|--|--|--------|--------|---------|--------|--------|---------|---------|----------|-------|--------|------|-------|-------|-------|
| BARCLAYS | | | 58.00 | 35.50 | 2.70% | 47.50 | -2.06% | 54,100 | 1357.88 | 64499.49 | 4.07 | 11.67 | 2.30 | 10.33 | 2.00 | 4.21% |
| CENTUM INVEST. | | | 16.75 | 8.50 | -11.27% | 12.20 | -7.92% | 53,300 | 549.95 | 6709.41 | 0.57 | 21.40 | 0.13 | 45.95 | 0.00 | 0.00% |
| CFC STANBIC | | | 66.50 | 43.00 | -18.18% | 45.00 | 0.56% | 38,000 | 273.68 | 12315.79 | 3.35 | 13.43 | 1.75 | 12.86 | 0.57 | 1.27% |
| DTBK | | | 75.50 | 43.25 | 4.48% | 70.00 | -0.71% | 700 | 163.04 | 1142.60 | 6.28 | 11.15 | 3.21 | 10.90 | 1.40 | 2.00% |
| EQUITY | | | 18.45 | 11.85 | 12.32% | 15.95 | 1.27% | 536,500 | 3702.78 | 59059.29 | 1.07 | 14.95 | 0.57 | 13.99 | 0.30 | 1.88% |
| HF | | | 18.90 | 12.90 | 11.39% | 17.60 | -0.85% | 6,200 | 230.00 | 4048.00 | 0.77 | 23.01 | 0.40 | 22.00 | 0.30 | 1.70% |
| JUBILEE | | | 144.00 | 83.00 | 15.00% | 138.00 | 0.00% | 1,000 | 45.00 | 6210.00 | 14.14 | 9.76 | 5.38 | 12.83 | 4.25 | 3.08% |
| KCB | | | 23.75 | 15.20 | 15.79% | 22.00 | 0.00% | 243,000 | 2217.78 | 48791.11 | 1.97 | 11.17 | 1.09 | 10.09 | 1.00 | 4.55% |
| KENYA RE | | | 14.20 | 8.00 | 17.27% | 12.90 | -0.77% | 209,600 | 600.00 | 7740.00 | 1.97 | 6.55 | 0.95 | 6.79 | 0.50 | 3.88% |
| NBK | | | 42.75 | 27.00 | 0.66% | 38.00 | -0.65% | 9,900 | 200.00 | 7600.00 | 4.50 | 8.44 | 2.66 | 7.14 | 0.00 | 0.00% |
| NIC BANK | | | 43.00 | 27.50 | -7.89% | 35.00 | 0.00% | 11,300 | 326.36 | 11422.66 | 3.49 | 10.03 | 1.62 | 10.80 | 0.50 | 1.43% |
| OLYMPIA | | | 10.05 | 5.80 | -20.00% | 7.20 | -2.70% | 1,000 | 40.00 | 288.00 | -1.53 | -4.69 | 0.42 | 8.62 | 0.10 | 1.39% |
| PAN AFRICA | | | 58.00 | 44.00 | -14.15% | 45.50 | 0.00% | | 48.00 | 2184.00 | -2.00 | -22.75 | 0.37 | 61.49 | 0.00 | 0.00% |
| STAN. CHART. | | | 167.00 | 127.00 | 6.96% | 169.00 | 0.00% | 5,300 | 271.97 | 45962.56 | 11.34 | 14.90 | 8.60 | 9.83 | 10.00 | 5.92% |
| CO-OP BANK | | | 10.80 | 6.00 | 10.47% | 9.50 | 0.00% | 675,300 | 3492.37 | 33177.52 | 0.99 | 11.88 | 0.40 | 11.88 | 0.10 | 1.05% |

INDUSTRIAL

| | | | | | | | | | | | | | | | | |
|--------------|----|----------|--------|--------|---------|--------|--------|-----------|---------|-----------|-------|-------|-------|--------|-------|--------|
| ATHI RIVER | | | 115.00 | 55.00 | 29.76% | 109.00 | 0.00% | 14,800 | 99.06 | 10797.00 | 5.08 | 21.46 | 3.03 | 17.99 | 1.25 | 1.15% |
| BOC GASES | | | 160.00 | 145.00 | -6.88% | 149.00 | 0.00% | 500 | 19.53 | 2909.29 | 10.26 | 14.52 | 5.27 | 14.14 | 6.80 | 4.56% |
| BAMBURI | | | 165.00 | 106.00 | 6.67% | 160.00 | 0.00% | | 362.96 | 58073.48 | 8.78 | 18.22 | 8.19 | 9.77 | 6.00 | 3.75% |
| BAT | | | 182.00 | 135.00 | 42.65% | 194.00 | 0.52% | 1,000 | 100.00 | 19400.00 | 17.01 | 11.41 | 8.58 | 11.31 | 17.00 | 8.76% |
| CARBACID | | | 307.00 | 86.50 | -27.01% | 100.00 | 0.00% | 2,000 | 33.98 | 3398.03 | 7.54 | 13.26 | - | - | 5.00 | 5.00% |
| CROWN BERGER | | | 33.50 | 10.00 | 11.11% | 25.00 | -1.96% | 3,800 | 23.73 | 593.18 | 1.20 | 20.83 | 1.75 | 7.14 | 1.00 | 4.00% |
| EA CABLES | | | 26.00 | 14.70 | 2.17% | 23.50 | 1.08% | 12,300 | 202.50 | 4758.75 | 1.94 | 12.11 | 1.23 | 9.55 | 1.00 | 4.26% |
| EAPC | XD | | 85.00 | 68.00 | -5.88% | 80.00 | 0.00% | | 90.00 | 7200.00 | 20.38 | 3.93 | - | - | 1.30 | 1.63% |
| EABL | | | 154.00 | 97.00 | 15.38% | 150.00 | 0.00% | 84,600 | 790.77 | 118616.15 | 9.09 | 16.50 | - | - | 8.05 | 5.37% |
| EVEREADY EA | | | 4.15 | 2.50 | 14.52% | 3.55 | -2.74% | 30,800 | 210.00 | 745.50 | 0.09 | 41.76 | 0.00 | - | 0.00 | 0.00% |
| KENGEN | XD | 01/02/10 | 15.55 | 9.15 | -74.64% | 13.95 | 0.00% | 124,300 | 2198.36 | 30667.14 | 0.94 | 14.84 | - | - | 0.50 | 3.58% |
| KENOL | | | 64.50 | 30.00 | -44.54% | 66.00 | 1.54% | 21,200 | 147.18 | 9713.62 | 8.37 | 7.89 | -2.93 | -11.26 | 8.59 | 13.02% |
| KPLC | | | 159.00 | 99.50 | 979.71% | 149.00 | 0.68% | 6,500 | 79.13 | 11790.07 | 40.78 | 3.65 | - | - | 8.00 | 5.37% |
| MUMIAS | | | 9.60 | 3.25 | 137.65% | 10.10 | -6.48% | 1,698,000 | 1530.00 | 15453.00 | 1.05 | 9.62 | 0.68 | - | 0.40 | 3.96% |
| SAMEER | | | 6.00 | 4.35 | 10.00% | 6.05 | 1.68% | 95,400 | 278.34 | 1683.97 | 0.54 | 11.20 | 0.17 | 17.79 | 0.00 | 0.00% |
| TOTAL | | | 35.00 | 26.75 | 6.78% | 31.50 | 4.13% | 37,000 | 175.07 | 5514.55 | 4.02 | 7.84 | 0.21 | 75.00 | 2.50 | 7.94% |
| UNGA | | | 12.35 | 6.50 | 1.12% | 9.00 | -1.10% | 5,100 | 75.71 | 681.38 | 13.85 | 5.81 | - | - | 0.00 | 0.00% |

AIMS

| | | | | | | | | | | |
|------------|---|--|-------|-------|-------|-------|-------|--|------|-------|
| A. BAUMANN | S | | 11.10 | 11.10 | 0.00% | 11.10 | 0.00% | | 3.84 | 42.62 |
|------------|---|--|-------|-------|-------|-------|-------|--|------|-------|

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 | 0.00 | 8.64 | 10.00 | -6.38 | 10.00 |
| ATHI RIVER MIN | 109.00 | 109.00 | 0.00 | -3.54 | -1.80 | 11.79 | 20.44 | 29.76 |
| BAMBURI | 160.00 | 160.00 | 0.00 | 0.00 | 1.27 | -1.23 | 6.67 | 6.67 |
| BARCLAYS KEN | 48.50 | 47.50 | -2.06 | -5.94 | 4.40 | 9.83 | -7.77 | 2.70 |
| BAT KENYA | 193.00 | 194.00 | 0.52 | 10.23 | 8.99 | 8.38 | 7.78 | 42.65 |
| 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 | -1.96 | -27.01 | -27.01 | -27.01 |
| CFC STANBIC BANK | 44.75 | 45.00 | 0.56 | -1.10 | -6.74 | -9.55 | -29.69 | -18.18 |
| CITY TRUST | 95.00 | 95.00 | 0.00 | -0.52 | -9.52 | -2.06 | -29.63 | -36.67 |
| CMC HOLDINGS | 11.25 | 11.10 | -1.33 | -5.13 | -4.31 | 10.45 | -6.72 | -13.95 |
| CO-OP BANK | 9.50 | 9.50 | 0.00 | -3.06 | 5.56 | 11.11 | 2.70 | 10.47 |
| CROWN BERGER | 25.50 | 25.00 | -1.96 | -1.96 | 4.17 | 4.17 | 0.00 | 11.11 |
| DIAMOND KEN | 70.50 | 70.00 | -0.71 | -2.10 | 0.00 | 1.45 | -4.76 | 4.48 |
| EA CABLES | 23.25 | 23.50 | 1.08 | 3.30 | 16.05 | 20.51 | 0.00 | 2.17 |
| EA PORT CEM | 80.00 | 80.00 | 0.00 | 0.00 | 0.00 | 0.00 | 14.29 | -5.88 |
| EAAGADS | 21.00 | 21.00 | 0.00 | 0.00 | 5.00 | 5.00 | -4.55 | 16.67 |
| EA AFR BREW | 150.00 | 150.00 | 0.00 | -0.66 | 2.74 | 5.63 | -1.32 | 15.38 |
| EQUITY BANK | 15.75 | 15.95 | 1.27 | -4.49 | 11.54 | 10.00 | -5.06 | 12.32 |
| EVEREADY EA | 3.65 | 3.55 | -2.74 | -6.58 | 22.41 | 42.00 | 31.48 | 14.52 |
| EXPRESS KEN | 9.00 | 9.00 | 0.00 | 0.00 | 11.80 | 0.00 | -8.63 | -18.18 |
| G WILLIAMSON | 130.00 | 130.00 | 0.00 | 0.00 | -12.75 | 47.73 | 41.30 | 150.00 |
| HOUSING FIN | 17.75 | 17.60 | -0.85 | -2.76 | -2.49 | 21.38 | 7.65 | 11.39 |
| CENTUM INV | 13.25 | 12.20 | -7.92 | -9.63 | 7.96 | 14.02 | -18.67 | -11.27 |
| JUBILEE HLDS | 138.00 | 138.00 | 0.00 | -0.72 | 17.95 | 31.43 | 15.00 | 15.00 |
| KAKUZI | 34.00 | 34.00 | 0.00 | 6.25 | 7.09 | 3.03 | -2.86 | 51.11 |
| KAPCHORUA | 94.50 | 94.50 | 0.00 | 0.00 | 0.00 | 18.13 | 6.78 | 38.97 |
| KEN ORCHARDS | 3.00 | 3.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| KENGEN | 13.95 | 13.95 | 0.00 | -2.79 | 5.68 | 31.60 | -2.11 | -74.64 |
| KENYA AIRWAYS | 50.00 | 51.50 | 3.00 | 1.98 | 43.06 | 112.37 | 106.00 | 101.96 |
| KENYA COM BK | 22.00 | 22.00 | 0.00 | -2.22 | 7.32 | 11.68 | 2.33 | 15.79 |
| KENYA OIL CO | 65.00 | 66.00 | 1.54 | 12.82 | 32.00 | 45.86 | 20.00 | -44.54 |
| KENYA POWER | 148.00 | 149.00 | 0.68 | 0.00 | 6.43 | 4.20 | 9.56 | 979.71 |
| KENYA RE | 13.00 | 12.90 | -0.77 | -6.18 | 8.86 | 27.72 | 8.86 | 17.27 |
| 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 | 10.80 | 10.10 | -6.48 | 9.78 | 46.38 | 45.32 | 68.33 | 137.65 |
| NATION MEDIA | 120.00 | 123.00 | 2.50 | 0.82 | 4.24 | 0.82 | -5.38 | -8.89 |
| NATL BANK KEN | 38.25 | 38.00 | -0.65 | -3.80 | -2.56 | 16.92 | -3.80 | 0.66 |
| NIC BANK | 35.00 | 35.00 | 0.00 | -1.41 | 10.24 | 22.81 | -4.11 | -7.89 |
| OLYMPIA CAPITAL | 7.40 | 7.20 | -2.70 | -4.64 | 16.13 | 10.77 | -2.70 | -20.00 |
| PAN AFR INS | 45.50 | 45.50 | 0.00 | -5.21 | 1.11 | 1.11 | -9.00 | -14.15 |
| REA VIPINGO | 12.50 | 12.50 | 0.00 | 1.21 | 6.84 | 4.17 | 7.76 | -3.85 |
| SAFARICOM | 5.00 | 5.35 | 7.00 | -3.60 | 17.58 | 33.75 | 42.67 | 72.58 |
| SAMEER AFRICA | 5.95 | 6.05 | 1.68 | 9.01 | 19.80 | 27.37 | 18.63 | 10.00 |
| SASINI | 8.00 | 7.80 | -2.50 | -5.45 | 7.59 | 13.87 | 23.81 | 33.33 |
| SCANGROUP | 26.00 | 26.00 | 0.00 | -1.89 | 1.96 | 6.12 | 4.00 | 8.33 |
| STANDARD GRP | 38.25 | 37.75 | -1.31 | -3.21 | 2.03 | 2.03 | -17.93 | -17.93 |
| STD CHART KEN | 169.00 | 169.00 | 0.00 | 2.42 | 8.33 | 15.75 | 23.36 | 6.96 |
| TOTAL KENYA | 30.25 | 31.50 | 4.13 | 7.69 | 7.69 | 8.62 | 4.13 | 6.78 |
| TPS (SERENA) | 47.75 | 47.75 | 0.00 | 0.00 | 6.11 | 19.38 | 13.69 | 4.95 |
| UCHUMI SUPER | 14.50 | 14.50 | - | - | - | - | - | - |
| UNGA GROUP | 9.10 | 9.00 | -1.10 | -4.76 | -0.55 | 13.92 | -17.81 | 1.12 |

Kenya Treasury Bonds

| BONDS PRICELIST | | | | | | | 3RD FEBRUARY - 2010 | | | |
|--|---------------|-------------|-------------|------------|------------------|--------------------|---------------------|---------------------------|-------------|--|
| ISSUE DATE | MATURITY DATE | VALUE IN MN | COUPON RATE | COUPON (%) | TRADED YIELD (%) | PREVIOUS PRICE (%) | CLEAN PRICE (%) | TOTAL VALUE TRADED (KSHS) | | |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS | | | | | | | | | | |
| TWO YEAR BONDS | | | | | | | | | | |
| 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 | 6.25 | 100.7143 | 100.6576 | 100,000,000 | |
| FXD3/2008/2YR | 25-AUG-08 | 23-AUG-10 | 3,653.70 | FIXED | 8.75 | 6.90 | 100.97 | 99.9835 | 8,000,000 | |
| FXD4/2008/2YR | 29-DEC-08 | 27-DEC-10 | 3,198.55 | FIXED | 8.75 | 7.40 | 101.1363 | 99.7033 | 10,000,000 | |
| FXD1/2009/2YR | 23-MAR-09 | 21-MAR-11 | 8,671.10 | FIXED | 8.75 | 7.500 | 101.3112 | 101.0992 | 68,050,000 | |
| 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 | | | | 101.8684 | |
| FXD1/2010/2YR | 1-FEB-10 | 30-JAN-12 | 7,154.55 | FIXED | 8.00 | | | | | |
| FOUR YEAR BONDS | | | | | | | | | | |
| 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 | | | | 102.6697 | |
| FIVE YEAR BONDS | | | | | | | | | | |
| 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 | 8.50 | 104.8931 | 102.2841 | 2,100,000 | |
| FXD2/2007/5YR | 27-AUG-07 | 20-AUG-12 | 4,575.55 | FIXED | 9.50 | | | | 102.8158 | |
| FXD3/2007/5YR | 24-SEP-07 | 17-SEP-12 | 9,188.60 | FIXED | 9.50 | 8.60 | 102.0573 | 102.1906 | 12,500,000 | |
| FXD1/2008/5YR | 28-JAN-08 | 21-JAN-13 | 5,530.85 | FIXED | 9.50 | 8.90 | 101.5321 | 101.2879 | 20,800,000 | |
| FXD 2/2008/5YR | 28-APR-08 | 22-APR-13 | 4,095.80 | FIXED | 9.50 | 9.15 | 100.9318 | 98.5833 | 4,000,000 | |
| FXD 3/2008/5YR | 25-AUG-08 | 19-AUG-13 | 14,809.15 | FIXED | 9.50 | 8.90 | 101.7831 | 101.4826 | 100,000,000 | |
| FXD 3/2008/5YR | 25-AUG-08 | 19-AUG-13 | 14,809.15 | FIXED | 9.50 | 9.50 | 99.9901 | 101.4826 | 14,350,000 | |
| FXD 3/2008/5YR | 25-AUG-08 | 19-AUG-13 | 14,809.15 | FIXED | 9.50 | 8.75 | 102.2366 | 101.4826 | 100,000,000 | |
| FXD 4/2008/5YR (RE-OPENED) | 27-OCT-08 | 21-OCT-13 | 10,007.50 | FIXED | 9.50 | 9.00 | 101.5265 | 101.5283 | 10,600,000 | |
| FXD 1/2009/5YR (RE-OPENED) | 21-SEP-09 | 15-SEP-14 | 9,751.41 | FIXED | 9.50 | 9.20 | 101.0897 | 101.2767 | 1,800,000 | |
| FXD 1/2009/5YR (RE-OPENED) | 21-SEP-09 | 15-SEP-14 | 9,751.41 | FIXED | 9.50 | 9.00 | 101.8381 | 101.2767 | 100,000,000 | |
| SIX YEAR BONDS | | | | | | | | | | |
| 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 | 9.15 | 106.4012 | 106.4623 | 3,300,000 | |
| SEVEN YEAR BONDS | | | | | | | | | | |
| 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 | 7.60 | 99.2271 | 98.8322 | 5,150,000 | |
| FXD1/2004/7YR | 26-JAN-04 | 17-JAN-11 | 2,661.40 | FIXED | 6.75 | 7.60 | 97.7464 | 98.8322 | 50,000 | |
| FXD2/2004/7YR | 23-AUG-04 | 15-AUG-11 | 1,772.80 | FIXED | 7.00 | | | | 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 | | | | 101.0693 | |
| EIGHT YEAR BONDS | | | | | | | | | | |
| FXD1/2003/8YR | 28-APR-03 | 18-APR-11 | 3,907.25 | FIXED | 12.50 | 7.75 | 105.3301 | 104.7880 | 1,400,000 | |
| FXD2/2003/8YR | 29-SEP-03 | 19-SEP-11 | 5,023.45 | FIXED | 7.00 | 7.50 | 99.2354 | 97.7295 | 1,000,000 | |
| 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 | | | | 113.4428 | |
| NINE YEAR BONDS | | | | | | | | | | |
| 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 | 8.55 | 102.0547 | 102.1861 | 2,000,000 | |
| FXD1/2006/9YR | 24-APR-06 | 13-APR-15 | 3,060.25 | FIXED | 13.50 | 9.40 | 116.5417 | 116.5551 | 96,000,000 | |
| TEN YEAR BONDS | | | | | | | | | | |
| 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 | 9.00 | 98.5092 | 97.9065 | 250,000,000 | |
| FXD1/2006/10YR | 27-MAR-06 | 14-MAR-16 | 3,451.05 | FIXED | 14.00 | | | | 116.0148 | |
| FXD2/2006/10YR | 29-MAY-06 | 16-MAY-16 | 5,028.10 | FIXED | 14.00 | | | | 116.7805 | |
| FXD1/2007/10YR | 29-OCT-07 | 16-OCT-17 | 9,308.80 | FIXED | 10.75 | 10.40 | 101.7932 | 101.7939 | 100,000,000 | |
| FXD1/2007/10YR | 29-OCT-07 | 16-OCT-17 | 9,308.80 | FIXED | 10.75 | 10.60 | 100.7437 | 101.7939 | 87,000,000 | |
| FXD1/2007/10YR | 29-OCT-07 | 16-OCT-17 | 9,308.80 | FIXED | 10.75 | 10.25 | 102.5907 | 101.7939 | 100,000,000 | |
| FXD1/2007/10YR | 29-OCT-07 | 16-OCT-17 | 9,308.80 | FIXED | 10.75 | 10.35 | 102.0579 | 101.7939 | 100,000,000 | |
| FXD1/2007/10YR | 29-OCT-07 | 16-OCT-17 | 9,308.80 | FIXED | 10.75 | 10.40 | 101.7936 | 101.7939 | 2,000,000 | |
| FXD1/2008/10YR | 29-OCT-07 | 16-OCT-17 | 2,992.75 | FIXED | 10.75 | 10.70 | 100.2522 | 95.8070 | 1,500,000 | |
| FXD2/2008/10YR (RE-OPENED) | 28-JUL-07 | 16-JUL-18 | 13,504.70 | FIXED | 10.75 | 10.60 | 100.8181 | 101.9329 | 34,000,000 | |
| FXD2/2008/10YR (RE-OPENED) | 28-JUL-07 | 16-JUL-18 | 13,504.70 | FIXED | 10.75 | 10.50 | 101.3734 | 101.9329 | 190,000,000 | |
| FXD3/2008/10YR | 29-SEP-08 | 28-SEP-18 | 4,151.60 | FIXED | 10.75 | 10.70 | 100.2485 | 95.8946 | 6,100,000 | |
| FXD1/2009/10YR | 27-SEP-09 | 15-APR-19 | 4,966.85 | | | | | | | |