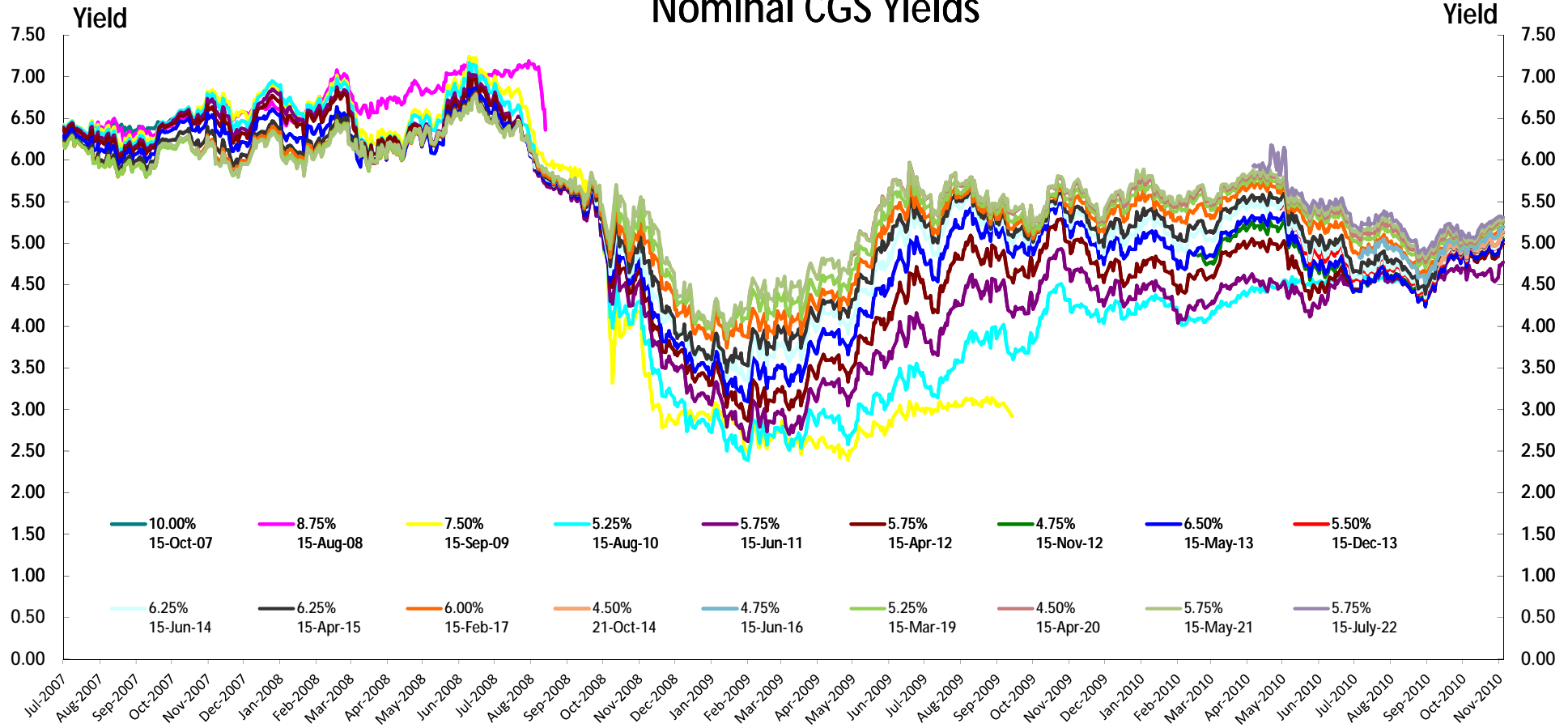


# Nominal CGS Yields



Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
2/07/2007	6.273	6.364	6.424	6.414	6.394	6.371		6.291				6.226		6.203	6.199			
3/07/2007	6.252	6.321	6.368	6.359	6.337	6.311		6.238				6.170		6.147	6.141			
4/07/2007	6.258	6.333	6.383	6.375	6.353	6.329		6.259				6.193		6.171	6.166			
5/07/2007	6.277	6.355	6.410	6.404	6.384	6.361		6.296				6.231		6.210	6.206			
6/07/2007	6.279	6.378	6.437	6.431	6.411	6.388		6.322				6.255		6.237	6.234			
9/07/2007	6.302	6.402	6.470	6.467	6.448	6.430		6.377				6.313		6.296	6.294			
10/07/2007	6.283	6.381	6.455	6.452	6.434	6.415		6.357				6.293		6.277	6.275			
11/07/2007	6.237	6.326	6.371	6.366	6.342	6.322		6.247				6.181		6.162	6.161			
12/07/2007	6.251	6.340	6.392	6.387	6.365	6.348		6.291				6.226		6.210	6.210			
13/07/2007	6.256	6.341	6.405	6.401	6.379	6.363		6.310				6.246		6.232	6.234			
16/07/2007	6.243	6.321	6.385	6.380	6.354	6.334		6.264				6.197		6.180	6.183			
17/07/2007	6.252	6.316	6.380	6.375	6.347	6.325		6.263				6.194		6.176	6.179			
18/07/2007	6.235	6.287	6.346	6.341	6.312	6.293		6.240				6.172		6.155	6.157			
19/07/2007	6.242	6.294	6.352	6.348	6.318	6.299		6.241				6.172		6.154	6.154			
20/07/2007	6.228	6.275	6.336	6.332	6.302	6.282		6.231				6.162		6.145	6.147			
23/07/2007	6.222	6.262	6.310	6.304	6.271	6.246		6.176				6.101		6.079	6.079			
24/07/2007	6.248	6.274	6.329	6.325	6.290	6.263		6.196				6.117		6.093	6.094			
25/07/2007	6.367	6.398	6.449	6.430	6.383	6.340		6.251				6.155		6.115	6.109			
26/07/2007	6.388	6.431	6.473	6.451	6.402	6.362		6.272				6.177		6.137	6.130			
27/07/2007	6.301	6.343	6.345	6.313	6.262	6.217		6.111				6.009		5.967	5.961			
30/07/2007	6.340	6.385	6.372	6.336	6.283	6.235		6.129				6.015		5.971	5.967			
31/07/2007	6.391	6.455	6.427	6.393	6.338	6.293		6.195				6.078		6.031	6.026			
1/08/2007	6.328	6.377	6.336	6.295	6.238	6.187		6.088				5.967		5.916	5.910			
2/08/2007	6.357	6.392	6.362	6.321	6.263	6.217		6.118				5.995		5.945	5.942			
3/08/2007	6.367	6.398	6.371	6.328	6.271	6.222		6.127				6.001		5.950	5.946			
6/08/2007	6.342	6.366	6.335	6.292	6.241	6.188		6.094				5.967		5.916	5.914			
7/08/2007	6.371	6.407	6.378	6.335	6.278	6.230		6.136				6.012		5.961	5.958			
8/08/2007	6.400	6.445	6.408	6.363	6.308	6.263		6.176				6.060		6.012	6.008			
9/08/2007	6.421	6.462	6.417	6.372	6.321	6.280		6.205				6.100		6.055	6.053			
10/08/2007	6.364	6.402	6.295	6.246	6.201	6.160		6.076				5.969		5.921	5.925			
13/08/2007	6.452	6.487	6.391	6.341	6.295	6.256		6.170				6.058		6.007	6.012			
14/08/2007	6.458	6.498	6.400	6.350	6.299	6.262		6.156				6.028		5.969	5.969			
15/08/2007	6.413	6.463	6.328	6.271	6.219	6.183		6.087				5.963		5.904	5.903			
16/08/2007	6.425	6.438	6.262	6.205	6.155	6.124		6.037				5.932		5.875	5.878			
17/08/2007	6.390	6.342	6.144	6.083	6.035	6.010		5.940				5.849		5.798	5.800			
20/08/2007	6.427	6.387	6.195	6.136	6.090	6.066		6.009				5.924		5.876	5.879			
21/08/2007	6.377	6.286	6.147	6.093	6.052	6.029		5.969				5.884		5.836	5.838			
22/08/2007	6.321	6.213	6.148	6.113	6.074	6.051		5.995				5.913		5.867	5.872			
23/08/2007	6.393	6.311	6.261	6.213	6.171	6.143		6.084				5.991		5.941	5.940			
24/08/2007	6.363	6.294	6.230	6.182	6.155	6.128		6.079				5.997		5.947	5.947			
27/08/2007	6.403	6.347	6.303	6.258	6.219	6.191		6.135				6.049		5.998	5.997			
28/08/2007	6.362	6.305	6.251	6.205	6.163	6.136		6.067				5.981		5.926	5.924			
29/08/2007	6.313	6.254	6.189	6.140	6.095	6.066		6.001				5.918		5.860	5.857			
30/08/2007	6.334	6.286	6.226	6.178	6.137	6.109		6.048				5.969		5.910	5.905			
31/08/2007	6.352	6.316	6.250	6.203	6.162	6.133		6.063				5.982		5.918	5.915			
3/09/2007	6.364	6.328	6.273	6.225	6.184	6.154		6.084				6.002		5.938	5.935			
4/09/2007	6.406	6.384	6.327	6.277	6.229	6.194		6.115				6.021		5.950	5.947			
5/09/2007	6.397	6.403	6.346	6.296	6.251	6.213		6.134				6.037		5.966	5.959			
6/09/2007	6.387	6.376	6.319	6.273	6.219	6.179		6.082				5.977		5.900	5.895			
7/09/2007	6.400	6.395	6.337	6.287	6.238	6.197		6.118				6.012		5.943	5.938			
10/09/2007	6.324	6.322	6.220	6.161	6.112	6.073		5.982				5.874		5.798	5.796			
11/09/2007	6.382	6.336	6.243	6.184	6.137	6.102		6.022				5.917		5.843	5.838			
12/09/2007	6.385	6.348	6.253	6.195	6.149	6.112		6.028				5.921		5.844	5.837		5.857	
13/09/2007	6.377	6.327	6.245	6.191	6.146	6.111		6.028				5.924		5.849	5.836		5.864	
14/09/2007	6.383	6.296	6.261	6.219	6.178	6.150		6.073				5.982		5.913	5.907		5.940	
17/09/2007	6.377	6.290	6.248	6.210	6.174	6.147		6.070				5.980		5.908	5.901		5.935	
18/09/2007	6.400	6.308	6.269	6.234	6.198	6.171		6.096				5.999		5.927	5.920		5.954	
19/09/2007	6.421	6.297	6.274	6.254	6.225	6.209		6.145				6.052		5.988	5.982		6.019	
20/09/2007	6.457	6.375	6.352	6.343	6.319	6.302		6.239				6.145		6.080	6.073		6.110	
21/09/2007	6.441	6.384	6.410	6.418	6.398	6.382		6.315				6.212		6.139	6.126		6.159	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
24/09/2007	6.453	6.411	6.451	6.458	6.439	6.423		6.358				6.253		6.179	6.166		6.201	
25/09/2007	6.446	6.405	6.429	6.436	6.415	6.401		6.339				6.244		6.172	6.160		6.198	
26/09/2007	6.437	6.391	6.417	6.423	6.402	6.389		6.331				6.237		6.166	6.152		6.193	
27/09/2007	6.439	6.396	6.431	6.439	6.417	6.404		6.344				6.245		6.175	6.162		6.200	
28/09/2007	6.443	6.390	6.433	6.439	6.418	6.401		6.335				6.230		6.157	6.145		6.180	
1/10/2007	6.487	6.409	6.460	6.466	6.444	6.428		6.356				6.236		6.162	6.150		6.187	
2/10/2007	6.455	6.422	6.472	6.476	6.456	6.429		6.362				6.242		6.163	6.148		6.179	
3/10/2007	6.470	6.445	6.505	6.503	6.479	6.443		6.374				6.240		6.154	6.135		6.166	
4/10/2007	6.474	6.437	6.510	6.511	6.486	6.448		6.382				6.247		6.157	6.138		6.166	
5/10/2007	6.490	6.444	6.516	6.514	6.489	6.447		6.376				6.240		6.150	6.131		6.160	
8/10/2007	6.527	6.505	6.579	6.582	6.559	6.519		6.449				6.322		6.234	6.213		6.246	
9/10/2007	6.520	6.507	6.588	6.594	6.572	6.535		6.467				6.340		6.255	6.237		6.267	
10/10/2007	6.534	6.503	6.590	6.594	6.574	6.537		6.465				6.335		6.250	6.231		6.263	
11/10/2007	6.530	6.496	6.590	6.592	6.566	6.526		6.454				6.319		6.232	6.215		6.243	
12/10/2007	6.528	6.492	6.587	6.589	6.560	6.526		6.454				6.330		6.245	6.228		6.258	
15/10/2007		6.511	6.620	6.621	6.593	6.560		6.487				6.353		6.267	6.246		6.281	
16/10/2007		6.514	6.636	6.637	6.607	6.578		6.505				6.377		6.294	6.276		6.303	
17/10/2007		6.484	6.596	6.594	6.560	6.530		6.457				6.316		6.234	6.216		6.239	
18/10/2007		6.476	6.569	6.565	6.530	6.502		6.423				6.280		6.197	6.178		6.202	
19/10/2007		6.420	6.516	6.507	6.472	6.441		6.363				6.215		6.130	6.111		6.135	
22/10/2007		6.438	6.528	6.513	6.471	6.437		6.353				6.183		6.091	6.070		6.088	
23/10/2007		6.482	6.577	6.557	6.514	6.477		6.391				6.227		6.133	6.110		6.129	
24/10/2007		6.542	6.637	6.602	6.548	6.505		6.405				6.239		6.140	6.104		6.126	
25/10/2007		6.523	6.606	6.548	6.490	6.439		6.337				6.158		6.054	6.016		6.031	
26/10/2007		6.548	6.622	6.567	6.510	6.460		6.356				6.168		6.074	6.037		6.050	
29/10/2007		6.572	6.654	6.607	6.549	6.498		6.395				6.218		6.126	6.089		6.102	
30/10/2007		6.591	6.673	6.631	6.571	6.506		6.411				6.234		6.142	6.106		6.115	
31/10/2007		6.626	6.720	6.682	6.621	6.551		6.459				6.271		6.174	6.137		6.148	
1/11/2007		6.726	6.826	6.799	6.738	6.662		6.568				6.401		6.301	6.266		6.277	
2/11/2007		6.678	6.777	6.745	6.682	6.597		6.499				6.304		6.200	6.160		6.170	
5/11/2007		6.732	6.841	6.799	6.731	6.640		6.543				6.355		6.248	6.205		6.220	
6/11/2007		6.702	6.809	6.763	6.692	6.602		6.504				6.307		6.202	6.159		6.166	
7/11/2007		6.723	6.823	6.773	6.696	6.602		6.501				6.302		6.195	6.153		6.159	
8/11/2007		6.654	6.744	6.667	6.565	6.458		6.339				6.116		6.000	5.954		5.952	
9/11/2007		6.673	6.765	6.688	6.581	6.471		6.349				6.140		6.024	5.976		5.973	
12/11/2007		6.623	6.685	6.609	6.506	6.406		6.286				6.085		5.973	5.927		5.926	
13/11/2007		6.668	6.717	6.649	6.543	6.437		6.324				6.121		6.009	5.964		5.965	
14/11/2007		6.720	6.799	6.742	6.640	6.549		6.430				6.243		6.133	6.090		6.090	
15/11/2007		6.694	6.794	6.729	6.631	6.537		6.414				6.211		6.101	6.059		6.060	
16/11/2007		6.662	6.711	6.631	6.532	6.440		6.319				6.122		6.012	5.972		5.970	
19/11/2007		6.645	6.705	6.628	6.528	6.440		6.327				6.123		6.013	5.972		5.971	
20/11/2007		6.588	6.628	6.530	6.428	6.341		6.231				6.049		5.949	5.912		5.911	
21/11/2007		6.552	6.570	6.469	6.368	6.284		6.171				6.011		5.914	5.877		5.876	
22/11/2007		6.481	6.482	6.372	6.276	6.211		6.105				5.945		5.862	5.828		5.827	
23/11/2007		6.484	6.490	6.372	6.279	6.207		6.105				5.928		5.845	5.813		5.811	
26/11/2007		6.546	6.576	6.459	6.366	6.292		6.187				6.008		5.925	5.890		5.889	
27/11/2007		6.526	6.529	6.402	6.303	6.223		6.115				5.920		5.836	5.797		5.793	
28/11/2007		6.544	6.559	6.433	6.339	6.268		6.159				5.976		5.894	5.860		5.856	
29/11/2007		6.565	6.576	6.462	6.370	6.306		6.197				6.032		5.957	5.920		5.918	
30/11/2007		6.580	6.585	6.473	6.380	6.323		6.219				6.069		5.997	5.961		5.960	
3/12/2007		6.571	6.571	6.460	6.368	6.312		6.208				6.052		5.984	5.950		5.950	
4/12/2007		6.571	6.549	6.447	6.357	6.305		6.206				6.056		5.995	5.962		5.958	
5/12/2007		6.516	6.473	6.392	6.307	6.263		6.166				6.028		5.977	5.946		5.946	
6/12/2007		6.542	6.505	6.424	6.338	6.289		6.187				6.056		6.008	5.978		5.972	
7/12/2007		6.561	6.533	6.458	6.372	6.323		6.221				6.092		6.047	6.018		6.014	
10/12/2007		6.621	6.626	6.560	6.475	6.429		6.331				6.199		6.160	6.132		6.128	
11/12/2007		6.630	6.722	6.677	6.591	6.549		6.449				6.317		6.280	6.252		6.249	
12/12/2007		6.574	6.669	6.613	6.528	6.476		6.371				6.220		6.181	6.149		6.142	
13/12/2007		6.639	6.749	6.706	6.623	6.571		6.462				6.297		6.255	6.221		6.218	
14/12/2007		6.639	6.791	6.758	6.674	6.618		6.501				6.315		6.266	6.227		6.215	

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	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
17/12/2007		6.633	6.804	6.782	6.696	6.630		6.503				6.342		6.293	6.254		6.242	
18/12/2007		6.621	6.801	6.789	6.700	6.632		6.502				6.333		6.288	6.249		6.237	
19/12/2007		6.638	6.839	6.839	6.735	6.663		6.528				6.339		6.288	6.245		6.233	
20/12/2007		6.612	6.819	6.826	6.729	6.639		6.493				6.300		6.239	6.192		6.161	
21/12/2007		6.612	6.838	6.855	6.756	6.664		6.502				6.319		6.251	6.200		6.176	
24/12/2007		6.653	6.892	6.922	6.827	6.742		6.587				6.424		6.361	6.313		6.291	
25/12/2007		6.697	6.892	6.922	6.827	6.742		6.587				6.424		6.361	6.313		6.291	
26/12/2007		6.697	6.895	6.950	6.850	6.775		6.615				6.468		6.403	6.352		6.328	
27/12/2007		6.663	6.902	6.940	6.848	6.764		6.604				6.463		6.404	6.352		6.335	
28/12/2007		6.640	6.891	6.927	6.829	6.747		6.583				6.442		6.385	6.333		6.308	
31/12/2007		6.611	6.851	6.890	6.794	6.708		6.542				6.383		6.326	6.272		6.243	
1/01/2008		6.613	6.849	6.884	6.787	6.702		6.534				6.384		6.327	6.280		6.243	
2/01/2008		6.606	6.845	6.903	6.807	6.720		6.547				6.395		6.337	6.283		6.252	
3/01/2008		6.488	6.680	6.753	6.648	6.546		6.344				6.191		6.131	6.067		6.031	
4/01/2008		6.487	6.657	6.739	6.627	6.531		6.325				6.162		6.107	6.044		6.007	
7/01/2008		6.412	6.565	6.665	6.541	6.441		6.234				6.109		6.057	5.992		5.957	
8/01/2008		6.482	6.642	6.727	6.618	6.515		6.289				6.165		6.112	6.047		6.012	
9/01/2008		6.487	6.650	6.739	6.628	6.522		6.303				6.167		6.116	6.048		6.013	
10/01/2008		6.501	6.662	6.752	6.640	6.534		6.315				6.177		6.125	6.058		6.022	
11/01/2008		6.475	6.613	6.703	6.597	6.511		6.307				6.172		6.128	6.067		6.034	
14/01/2008		6.443	6.540	6.640	6.528	6.447		6.255				6.110		6.073	6.014		5.982	
15/01/2008		6.452	6.531	6.624	6.520	6.452		6.264				6.107		6.066	6.010		5.976	
16/01/2008		6.458	6.528	6.559	6.465	6.400		6.214				6.031		5.985	5.930		5.897	
17/01/2008		6.485	6.562	6.583	6.500	6.435		6.252				6.081		6.026	5.975		5.940	
18/01/2008		6.491	6.553	6.551	6.477	6.423		6.264				6.093		6.043	6.001		5.972	
21/01/2008		6.508	6.565	6.557	6.485	6.429		6.269				6.081		6.028	5.985		5.953	
22/01/2008		6.373	6.393	6.366	6.279	6.238		6.091				5.918		5.872	5.837		5.807	
23/01/2008		6.452	6.441	6.386	6.319	6.284		6.161				6.013		5.977	5.949		5.921	
24/01/2008		6.573	6.554	6.502	6.435	6.402		6.255				6.087		6.043	6.013		5.981	
25/01/2008		6.668	6.695	6.664	6.599	6.560		6.411				6.240		6.191	6.161		6.128	
28/01/2008		6.636	6.687	6.650	6.584	6.543		6.397				6.219		6.172	6.075		6.109	
29/01/2008		6.641	6.631	6.605	6.532	6.500		6.331				6.132		6.074	6.045		6.012	
30/01/2008		6.621	6.620	6.590	6.516	6.468		6.312				6.119		6.064	6.037		6.006	
31/01/2008		6.643	6.646	6.612	6.532	6.480		6.315				6.145		6.088	6.061		6.028	
1/02/2008		6.676	6.688	6.651	6.572	6.512		6.350				6.185		6.126	6.104		6.071	
4/02/2008		6.764	6.764	6.740	6.659	6.594		6.423				6.262		6.197	6.173		6.138	
5/02/2008		6.735	6.725	6.699	6.615	6.544		6.373				6.218		6.151	6.127		6.092	
6/02/2008		6.683	6.641	6.610	6.529	6.452		6.292				6.157		6.088	6.072		6.038	
7/02/2008		6.699	6.643	6.620	6.535	6.464		6.303				6.190		6.120	6.106		6.071	
8/02/2008		6.731	6.684	6.659	6.575	6.510		6.353				6.255		6.191	6.184		6.148	
11/02/2008		6.834	6.782	6.746	6.663	6.593		6.415				6.288		6.219	6.210		6.173	
12/02/2008		6.861	6.807	6.758	6.668	6.607		6.422				6.297		6.227	6.217		6.178	
13/02/2008		6.872	6.806	6.754	6.661	6.608		6.423				6.318		6.249	6.241		6.202	
14/02/2008		6.970	6.920	6.865	6.752	6.717		6.523				6.405		6.338	6.330		6.289	
15/02/2008		6.966	6.898	6.836	6.727	6.686		6.491				6.395		6.328	6.322		6.282	
18/02/2008		7.009	6.938	6.886	6.777	6.741		6.543				6.447		6.383	6.376		6.337	
19/02/2008		7.080	7.019	6.981	6.879	6.843		6.639				6.541		6.478	6.469		6.431	
20/02/2008		7.015	6.945	6.913	6.812	6.774		6.568				6.470		6.405	6.397		6.359	
21/02/2008		7.004	6.939	6.910	6.809	6.775		6.567				6.492		6.428	6.421		6.387	
22/02/2008		6.965	6.893	6.867	6.768	6.731		6.509				6.439		6.373	6.366		6.331	
25/02/2008		7.034	6.962	6.939	6.845	6.805		6.564				6.511		6.443	6.437		6.404	
26/02/2008		7.020	6.949	6.917	6.832	6.790		6.538				6.482		6.411	6.405		6.373	
27/02/2008		7.013	6.944	6.908	6.825	6.783		6.536				6.496		6.424	6.420		6.390	
28/02/2008		6.971	6.913	6.878	6.797	6.749		6.508				6.510		6.438	6.437		6.410	
29/02/2008		6.834	6.720	6.687	6.601	6.556		6.314				6.284		6.213	6.216		6.190	
3/03/2008		6.768	6.675	6.643	6.558	6.514		6.273				6.259		6.188	6.190		6.165	
4/03/2008		6.674	6.556	6.510	6.417	6.390		6.164				6.202		6.146	6.149		6.129	
5/03/2008		6.664	6.528	6.471	6.373	6.352		6.147				6.210		6.157	6.159		6.139	
6/03/2008		6.678	6.547	6.483	6.392	6.378		6.183				6.292		6.246	6.248		6.234	
7/03/2008		6.600	6.384	6.303	6.195	6.189		6.009				6.141		6.104	6.109		6.101	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
10/03/2008		6.554	6.276	6.162	6.063	6.067		5.916				6.063		6.045	6.051		6.051	
11/03/2008		6.608	6.365	6.248	6.178	6.204		6.123				6.231		6.208	6.214		6.222	
12/03/2008		6.630	6.325	6.190	6.124	6.142		6.037				6.098		6.052	6.058		6.065	
13/03/2008		6.659	6.334	6.227	6.165	6.203		6.103				6.180		6.137	6.145		6.155	
14/03/2008		6.659	6.314	6.200	6.139	6.163		6.055				6.080		6.020	6.020		6.032	
17/03/2008		6.511	6.167	6.049	5.991	6.022		5.906				5.919		5.872	5.866		5.893	
18/03/2008		6.543	6.220	6.109	6.055	6.087		5.980				6.011		5.967	5.970		5.987	
19/03/2008		6.684	6.299	6.189	6.114	6.177		6.068				6.118		6.074	6.077		6.094	
20/03/2008		6.616	6.215	6.100	6.020	6.086		5.983				6.025		5.981	5.984		6.005	
21/03/2008		6.571	6.198	6.080	6.004	6.071		5.960				6.007		5.962	5.984		5.988	
24/03/2008		6.571	6.198	6.083	6.008	6.073		5.968				6.010		5.967	5.970		5.993	
25/03/2008		6.708	6.339	6.238	6.159	6.236		6.129				6.173		6.125	6.132		6.149	
26/03/2008		6.676	6.295	6.192	6.112	6.188		6.084				6.129		6.083	6.091		6.129	
27/03/2008		6.665	6.277	6.171	6.093	6.165		6.062				6.068		6.022	6.027		6.058	
28/03/2008		6.740	6.368	6.272	6.196	6.256		6.162				6.195		6.149	6.155		6.184	
31/03/2008		6.681	6.290	6.201	6.126	6.187		6.088				6.095		6.052	6.054		6.088	
1/04/2008		6.619	6.174	6.102	6.031	6.088		6.000				6.053		6.018	6.023		6.057	
2/04/2008		6.731	6.317	6.262	6.197	6.252		6.168				6.203		6.167	6.173		6.207	
3/04/2008		6.728	6.326	6.276	6.213	6.264		6.172				6.172		6.133	6.136		6.173	
4/04/2008		6.755	6.334	6.293	6.232	6.282		6.194				6.208		6.172	6.178		6.217	
7/04/2008		6.721	6.278	6.231	6.169	6.215		6.132				6.121		6.088	6.095		6.137	
8/04/2008		6.758	6.330	6.287	6.226	6.274		6.178				6.172		6.146	6.154		6.189	
9/04/2008		6.745	6.311	6.262	6.201	6.248		6.138				6.130		6.097	6.100		6.144	
10/04/2008		6.689	6.238	6.183	6.121	6.164		6.071				6.094		6.063	6.067		6.107	
11/04/2008		6.738	6.294	6.241	6.178	6.222		6.137				6.163		6.138	6.142		6.184	
14/04/2008		6.663	6.183	6.115	6.045	6.086		6.002				6.018		5.995	5.999		6.044	
15/04/2008		6.681	6.193	6.133	6.061	6.099		6.017				6.041		6.019	6.024		6.065	
16/04/2008		6.696	6.227	6.168	6.096	6.140		6.064				6.128		6.122	6.133		6.179	
17/04/2008		6.766	6.286	6.229	6.156	6.201		6.128				6.167		6.168	6.180		6.230	
18/04/2008		6.779	6.329	6.280	6.209	6.251		6.171				6.199		6.196	6.210		6.257	
21/04/2008		6.862	6.475	6.442	6.367	6.397		6.308				6.289		6.280	6.293		6.330	
22/04/2008		6.829	6.463	6.427	6.334	6.344		6.254				6.210		6.201	6.208		6.250	
23/04/2008		6.922	6.570	6.530	6.425	6.408		6.319				6.260		6.245	6.252		6.291	
24/04/2008		6.910	6.590	6.527	6.426	6.403		6.311				6.291		6.276	6.285		6.326	
25/04/2008		6.954	6.609	6.542	6.441	6.419		6.325				6.340		6.331	6.339		6.377	
28/04/2008		6.893	6.576	6.517	6.416	6.398		6.319				6.308		6.310	6.321		6.359	
29/04/2008		6.861	6.577	6.513	6.412	6.395		6.304				6.337		6.336	6.347		6.381	
30/04/2008		6.835	6.542	6.471	6.372	6.346		6.256				6.275		6.275	6.286		6.320	
1/05/2008		6.781	6.465	6.393	6.287	6.252		6.160				6.174		6.174	6.185		6.214	
2/05/2008		6.797	6.511	6.436	6.330	6.292		6.203				6.221		6.222	6.233		6.263	
5/05/2008		6.857	6.604	6.537	6.433	6.396		6.316				6.362		6.368	6.381		6.408	
6/05/2008		6.828	6.577	6.514	6.404	6.367		6.284				6.334		6.341	6.350		6.383	
7/05/2008		6.836	6.574	6.513	6.396	6.362		6.274				6.335		6.343	6.355		6.382	
8/05/2008		6.816	6.505	6.443	6.323	6.282		6.194				6.273		6.284	6.289		6.314	
9/05/2008		6.805	6.415	6.362	6.223	6.181		6.088				6.188		6.198	6.205		6.217	
12/05/2008		6.819	6.409	6.355	6.216	6.176		6.077				6.170		6.180	6.191		6.202	
13/05/2008		6.839	6.439	6.386	6.243	6.205		6.104				6.197		6.206	6.215		6.229	
14/05/2008		6.869	6.503	6.447	6.309	6.267		6.170				6.247		6.255	6.264		6.270	
15/05/2008		6.895	6.539	6.479	6.349	6.304		6.211				6.312		6.321	6.331		6.338	
16/05/2008		6.872	6.533	6.472	6.342	6.297		6.208				6.298		6.310	6.322		6.331	
19/05/2008		6.826	6.507	6.451	6.317	6.269		6.181				6.272		6.281	6.292		6.302	
20/05/2008		6.933	6.650	6.590	6.479	6.425		6.382				6.369		6.371	6.376		6.379	
21/05/2008		6.944	6.669	6.585	6.478	6.418		6.364				6.344		6.331	6.327		6.319	
22/05/2008		7.044	6.812	6.728	6.619	6.558		6.501				6.482		6.462	6.449		6.448	
23/05/2008		7.032	6.893	6.825	6.719	6.653		6.588				6.552		6.530	6.513		6.510	
26/05/2008		7.031	6.844	6.779	6.669	6.604		6.533				6.487		6.462	6.443		6.440	
27/05/2008		7.036	6.912	6.849	6.739	6.670		6.592				6.536		6.505	6.488		6.481	
28/05/2008		7.039	6.936	6.865	6.754	6.685		6.603				6.553		6.521	6.503		6.495	
29/05/2008		7.070	6.983	6.918	6.807	6.742		6.662				6.628		6.605	6.593		6.590	
30/05/2008		7.032	6.911	6.842	6.728	6.668		6.590				6.562		6.544	6.530		6.532	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
2/06/2008		7.064	6.877	6.808	6.689	6.639		6.573				6.572		6.565	6.559		6.562	
3/06/2008		7.034	6.821	6.748	6.627	6.576		6.506				6.509		6.492	6.484		6.490	
4/06/2008		7.126	6.951	6.875	6.751	6.695		6.612				6.576		6.555	6.544		6.543	
5/06/2008		7.077	6.949	6.870	6.746	6.690		6.603				6.564		6.541	6.529		6.529	
6/06/2008		7.141	7.054	6.981	6.857	6.800		6.714				6.672		6.648	6.637		6.637	
9/06/2008		7.116	7.001	6.932	6.808	6.750		6.664				6.650		6.624	6.620		6.561	
10/06/2008		7.208	7.244	7.170	7.046	6.972		6.844				6.740		6.692	6.676		6.664	
11/06/2008		7.176	7.228	7.155	7.029	6.960		6.827				6.733		6.691	6.672		6.665	
12/06/2008		7.087	7.094	7.007	6.885	6.832		6.724				6.645		6.613	6.600		6.601	
13/06/2008		7.153	7.224	7.146	7.026	6.970		6.858				6.779		6.745	6.729		6.728	
16/06/2008		7.131	7.224	7.131	7.019	6.973		6.867				6.824		6.798	6.786		6.789	
17/06/2008		7.018	7.066	6.977	6.870	6.834		6.742				6.717		6.698	6.692		6.696	
18/06/2008		6.966	6.984	6.912	6.808	6.772		6.678				6.638		6.621	6.616		6.618	
19/06/2008		6.985	7.012	6.941	6.839	6.798		6.695				6.615		6.588	6.582		6.579	
20/06/2008		7.036	7.086	7.017	6.917	6.875		6.775				6.699		6.671	6.662		6.661	
23/06/2008		7.013	7.030	6.964	6.863	6.815		6.711				6.597		6.556	6.544		6.548	
24/06/2008		7.004	7.041	6.975	6.872	6.825		6.718				6.605		6.570	6.557		6.559	
25/06/2008		7.008	6.987	6.904	6.798	6.745		6.636				6.528		6.489	6.482		6.467	
26/06/2008		7.019	6.989	6.900	6.793	6.745		6.642				6.551		6.518	6.513		6.501	
27/06/2008		7.027	6.918	6.820	6.712	6.669		6.574				6.489		6.462	6.461		6.452	
30/06/2008		7.015	6.905	6.806	6.703	6.655		6.561				6.472		6.448	6.447		6.438	
1/07/2008		7.047	6.947	6.849	6.748	6.702		6.610				6.516		6.496	6.494		6.489	
2/07/2008		7.075	7.010	6.920	6.817	6.772		6.679				6.590		6.571	6.570		6.564	
3/07/2008		7.021	6.956	6.871	6.766	6.721		6.627				6.515		6.496	6.496		6.485	
4/07/2008		7.064	6.896	6.816	6.705	6.657		6.561				6.448		6.428	6.423		6.414	
7/07/2008		7.022	6.849	6.756	6.641	6.595		6.498				6.374		6.351	6.348		6.339	
8/07/2008		7.005	6.806	6.700	6.583	6.541		6.446				6.359		6.343	6.346		6.335	
9/07/2008		7.012	6.812	6.686	6.559	6.517		6.433				6.347		6.339	6.338		6.330	
10/07/2008		7.038	6.791	6.657	6.523	6.481		6.396				6.296		6.290	6.290		6.270	
11/07/2008		7.077	6.829	6.693	6.554	6.513		6.432				6.370		6.365	6.364		6.344	
14/07/2008		7.068	6.871	6.697	6.565	6.530		6.452				6.419		6.412	6.412		6.397	
15/07/2008		7.013	6.797	6.604	6.459	6.434		6.358				6.314		6.307	6.305		6.292	
16/07/2008		7.001	6.756	6.537	6.392	6.382		6.322				6.321		6.324	6.327		6.315	
17/07/2008		7.033	6.785	6.556	6.422	6.403		6.344				6.316		6.305	6.309		6.298	
18/07/2008		7.066	6.808	6.580	6.446	6.426		6.380				6.359		6.355	6.357		6.347	
21/07/2008		7.090	6.840	6.623	6.488	6.465		6.434				6.420		6.418	6.420		6.410	
22/07/2008		7.133	6.853	6.661	6.524	6.497		6.470		6.425		6.474		6.459	6.462		6.445	
23/07/2008		7.141	6.821	6.641	6.493	6.475		6.447		6.425		6.454		6.441	6.439		6.424	
24/07/2008		7.129	6.749	6.569	6.423	6.407		6.391		6.387		6.398		6.401	6.400		6.385	
25/07/2008		7.114	6.637	6.441	6.292	6.272		6.257		6.255		6.260		6.261	6.260		6.243	
28/07/2008		7.147	6.643	6.418	6.263	6.243		6.232		6.244		6.250		6.254	6.253		6.235	
29/07/2008		7.152	6.621	6.413	6.252	6.239		6.234		6.250		6.287		6.294	6.298		6.284	
30/07/2008		7.105	6.547	6.363	6.212	6.198		6.197		6.218		6.246		6.254	6.263		6.252	
31/07/2008		7.191	6.493	6.313	6.161	6.148		6.149		6.169		6.198		6.208	6.218		6.212	
1/08/2008		7.157	6.373	6.207	6.055	6.047		6.051		6.068		6.102		6.113	6.122		6.123	
4/08/2008		7.150	6.338	6.175	6.024	6.018		6.019		6.033		6.073		6.087	6.098		6.100	
5/08/2008		7.107	6.158	6.001	5.872	5.884		5.893		5.907		5.979		6.005	6.033		6.041	
6/08/2008		7.094	6.137	5.989	5.881	5.916		5.924		5.962		5.985		6.016	6.051		6.066	
7/08/2008		7.098	6.115	5.958	5.849	5.879		5.880		5.910		5.926		5.947	5.978		5.985	
8/08/2008		7.120	6.075	5.919	5.806	5.838		5.841		5.871		5.869		5.892	5.925		5.932	
11/08/2008		6.804	6.084	5.924	5.813	5.845		5.846		5.877		5.863		5.881	5.915		5.919	
12/08/2008		6.610	6.014	5.848	5.744	5.776		5.782		5.811		5.813		5.836	5.869		5.882	
13/08/2008		6.610	5.980	5.819	5.721	5.756		5.761		5.793		5.793		5.815	5.851		5.864	
14/08/2008		6.361	5.976	5.811	5.714	5.754		5.764		5.795		5.826		5.853	5.896		5.899	
15/08/2008			5.946	5.779	5.682	5.721		5.733		5.764		5.784		5.811	5.854		5.854	
18/08/2008			5.940	5.766	5.669	5.709		5.718		5.747		5.753		5.779	5.817		5.823	
19/08/2008			5.943	5.768	5.668	5.707		5.717		5.748		5.749		5.776	5.816		5.814	
20/08/2008			5.987	5.810	5.710	5.750		5.762		5.792		5.782		5.807	5.847		5.842	
21/08/2008			5.906	5.722	5.646	5.666		5.677		5.690		5.699		5.711	5.734		5.782	
22/08/2008			5.941	5.753	5.660	5.698		5.708		5.734		5.738		5.755	5.792		5.793	



Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
25/08/2008			5.942	5.754	5.669	5.705		5.715		5.738		5.743		5.759	5.796		5.797	
26/08/2008			5.888	5.692	5.608	5.642		5.654		5.681		5.695		5.713	5.751		5.749	
27/08/2008			5.878	5.680	5.594	5.631		5.641		5.666		5.663		5.681	5.717		5.716	
28/08/2008			5.935	5.737	5.659	5.705		5.713		5.732		5.721		5.733	5.764		5.767	
29/08/2008			5.916	5.710	5.648	5.680		5.690		5.713		5.709		5.728	5.759		5.761	
1/09/2008			5.896	5.691	5.647	5.663		5.673		5.694		5.686		5.703	5.731		5.739	
2/09/2008			5.894	5.684	5.630	5.654		5.658		5.676		5.650		5.666	5.691		5.698	
3/09/2008			5.878	5.660	5.612	5.633		5.635		5.655		5.648		5.663	5.692		5.693	
4/09/2008			5.912	5.685	5.627	5.665		5.670		5.698		5.715		5.735	5.764		5.766	
5/09/2008			5.801	5.570	5.511	5.548		5.553		5.578		5.579		5.599	5.624		5.628	
8/09/2008			5.907	5.687	5.633	5.671		5.678		5.705		5.727		5.752	5.776		5.785	
9/09/2008			5.803	5.578	5.521	5.559		5.564		5.594		5.581		5.600	5.622		5.630	
10/09/2008			5.801	5.561	5.503	5.534		5.535		5.579		5.584		5.608	5.635		5.636	
11/09/2008			5.827	5.592	5.534	5.565		5.564		5.606		5.608		5.632	5.660		5.665	
12/09/2008			5.884	5.643	5.585	5.617		5.617		5.656		5.637		5.655	5.679		5.686	
15/09/2008			5.728	5.448	5.387	5.415		5.428		5.483		5.491		5.529	5.572		5.595	
16/09/2008			5.600	5.364	5.291	5.323		5.336		5.398		5.382		5.414	5.449		5.466	
17/09/2008			5.747	5.494	5.417	5.449		5.463		5.516		5.508		5.534	5.570		5.583	
18/09/2008			5.567	5.339	5.272	5.314		5.335		5.405		5.433		5.471	5.531		5.552	
19/09/2008			5.625	5.415	5.360	5.409		5.429		5.487		5.493		5.530	5.566		5.588	
22/09/2008			5.778	5.607	5.580	5.635		5.659		5.712		5.741		5.786	5.828		5.850	
23/09/2008			5.689	5.544	5.513	5.569		5.595		5.654		5.680		5.731	5.769		5.792	
24/09/2008			5.693	5.521	5.486	5.538		5.560		5.617		5.623		5.666	5.706		5.723	
25/09/2008			5.673	5.501	5.463	5.514		5.543		5.594		5.636		5.685	5.722		5.742	
26/09/2008			5.508	5.361	5.326	5.376		5.410		5.463		5.511		5.565	5.613		5.639	
29/09/2008			5.466	5.362	5.332	5.390		5.425		5.486		5.553		5.610	5.663		5.696	
30/09/2008			5.184	5.106	5.091	5.150		5.188		5.255		5.286		5.337	5.395		5.424	
1/10/2008			5.189	5.139	5.135	5.193		5.230		5.298		5.325		5.376	5.433		5.462	
2/10/2008			5.065	5.038	5.046	5.108		5.141		5.203		5.237		5.296	5.354		5.379	
3/10/2008			4.871	4.901	4.925	5.002		5.032		5.092		5.154		5.226	5.285		5.316	
6/10/2008			4.859	4.829	4.875	4.755		4.790		4.853		4.930		5.000	5.060		5.093	
7/10/2008			4.105	4.341	4.488	4.638		4.710		4.787		4.865		4.965	5.060		5.136	
8/10/2008			3.860	4.105	4.302	4.468		4.541		4.624		4.719		4.829	4.931		5.015	
9/10/2008			3.803	4.167	4.384	4.558		4.657		4.757		4.845		4.983	5.089		5.191	
10/10/2008			3.320	3.982	4.267	4.470		4.596		4.700		4.873		5.021	5.139		5.273	
13/10/2008			4.172	4.341	4.664	4.860		5.031		5.151		5.252		5.407	5.547		5.701	
14/10/2008			4.183	4.471	4.747	4.945		5.069		5.141		5.196		5.326	5.444		5.590	
15/10/2008			4.115	4.330	4.642	4.838		4.967		5.060		5.109		5.248	5.373		5.543	
16/10/2008			3.884	4.115	4.428	4.637		4.780		4.880		4.957		5.104	5.248		5.437	
17/10/2008			3.870	4.139	4.463	4.678		4.827		4.937		5.035		5.195	5.352		5.563	
20/10/2008			3.935	4.194	4.497	4.698		4.824		4.915		4.991		5.117	5.263		5.469	
21/10/2008			4.071	4.247	4.523	4.693		4.796		4.873		4.901		5.003	5.140		5.312	
22/10/2008			4.109	4.151	4.435	4.604		4.723		4.811		4.870		4.980	5.124		5.293	
23/10/2008			4.083	4.144	4.368	4.536		4.655		4.745		4.801		4.936	5.082		5.254	
24/10/2008			3.977	4.026	4.245	4.395		4.505		4.599		4.644		4.792	4.913		5.067	
27/10/2008			4.024	4.035	4.252	4.422		4.540		4.645		4.773		4.919	5.060		5.225	
28/10/2008			4.135	4.190	4.409	4.579		4.703		4.808		4.961		5.122	5.282		5.433	
29/10/2008			4.092	4.172	4.385	4.553		4.667		4.774		4.889		5.067	5.202		5.322	
30/10/2008			4.195	4.257	4.467	4.624		4.735		4.840		4.923		5.086	5.229		5.370	
31/10/2008			4.173	4.291	4.489	4.623		4.709		4.818		4.886		5.036	5.169		5.320	
3/11/2008			4.169	4.309	4.565	4.723		4.834		4.958		5.084		5.256	5.398		5.556	
4/11/2008			3.805	3.973	4.274	4.447		4.576		4.721		4.894		5.102	5.266		5.436	
5/11/2008			3.647	4.003	4.331	4.510		4.641		4.799		4.946		5.173	5.335		5.518	
6/11/2008			3.449	3.828	4.146	4.318		4.445		4.612		4.757		4.990	5.144		5.323	
7/11/2008			3.407	3.792	4.119	4.303		4.444		4.627		4.772		5.017	5.186		5.373	
10/11/2008			3.436	3.834	4.170	4.351		4.491		4.680		4.787		5.028	5.189		5.369	
11/11/2008			3.255	3.639	3.969	4.149		4.294		4.490		4.637		4.877	5.043		5.230	
12/11/2008			3.200	3.588	3.923	4.106		4.259		4.461		4.661		4.914	5.084		5.276	
13/11/2008			3.003	3.432	3.764	3.952		4.099		4.315		4.486		4.739	4.909		5.106	
14/11/2008			3.048	3.493	3.829	4.017		4.165		4.391		4.598		4.858	5.030		5.224	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
17/11/2008			3.038	3.438	3.774	3.962		4.109		4.339		4.532		4.793	4.965		5.162	
18/11/2008			3.066	3.475	3.812	3.998		4.133		4.366		4.525		4.794	4.964		5.140	
19/11/2008			3.008	3.391	3.727	3.913		4.045		4.270		4.405		4.679	4.841		5.009	
20/11/2008			2.945	3.317	3.657	3.843		3.975		4.201		4.322		4.597	4.762		4.923	
21/11/2008			2.782	3.164	3.508	3.695		3.820		4.053		4.186		4.465	4.628		4.784	
24/11/2008			2.803	3.155	3.498	3.689		3.813		4.051		4.163		4.440	4.601		4.753	
25/11/2008			2.869	3.223	3.588	3.780		3.902		4.139		4.243		4.526	4.683		4.826	
26/11/2008			2.895	3.207	3.577	3.767		3.885		4.106		4.185		4.464	4.613		4.750	
27/11/2008			2.937	3.255	3.641	3.830		3.946		4.152		4.224		4.501	4.647		4.768	
28/11/2008			2.887	3.193	3.577	3.767		3.883		4.093		4.168		4.449	4.597		4.709	
1/12/2008			2.856	3.144	3.520	3.713		3.833		4.041		4.099		4.380	4.527		4.646	
2/12/2008			2.821	3.062	3.475	3.662		3.766		3.943		3.916		4.202	4.341		4.443	
3/12/2008			2.848	3.081	3.514	3.701		3.798		3.945		3.920		4.201	4.336		4.429	
4/12/2008			2.834	3.036	3.461	3.649		3.738		3.887		3.855		4.123	4.255		4.339	
5/12/2008			2.923	3.073	3.491	3.679		3.767		3.912		3.890		4.151	4.282		4.362	
8/12/2008			2.974	3.119	3.528	3.720		3.803		3.949		3.909		4.172	4.297		4.369	
9/12/2008			2.951	3.088	3.494	3.687		3.776		3.930		3.915		4.187	4.313		4.383	
10/12/2008			2.986	3.088	3.493	3.699		3.797		3.987		4.026		4.320	4.469		4.530	
11/12/2008			2.945	2.902	3.342	3.562		3.667		3.841		3.834		4.123	4.275		4.344	
12/12/2008			2.907	2.737	3.198	3.435		3.559		3.754		3.837		4.144	4.300		4.378	
15/12/2008			2.989	2.922	3.293	3.532		3.680		3.870		3.927		4.249	4.413		4.502	
16/12/2008			2.941	2.853	3.234	3.469		3.604		3.791		3.799		4.105	4.255		4.329	
17/12/2008			2.899	2.789	3.143	3.381		3.512		3.698		3.724		3.994	4.137		4.202	
18/12/2008			2.867	2.797	3.128	3.366		3.482		3.652		3.677		3.916	4.045		4.093	
19/12/2008			2.885	2.775	3.095	3.332		3.452		3.617		3.659		3.909	4.025		4.073	
22/12/2008			2.955	2.860	3.183	3.420		3.542		3.715		3.758		4.013	4.131		4.177	
23/12/2008			2.956	2.842	3.168	3.407		3.533		3.704		3.732		3.988	4.105		4.149	
24/12/2008			2.967	2.870	3.197	3.433		3.556		3.722		3.719		3.971	4.087		4.134	
25/12/2008			2.967	2.880	3.197	3.440		3.560		3.720		3.720		3.975	4.090		4.130	
26/12/2008			2.967	2.880	3.197	3.440		3.560		3.720		3.720		3.975	4.090		4.130	
29/12/2008			2.922	2.801	3.127	3.363		3.484		3.642		3.608		3.854	3.969		4.015	
30/12/2008			2.939	2.825	3.155	3.391		3.511		3.664		3.658		3.897	4.012		4.057	
31/12/2008			2.880	2.743	3.071	3.289		3.414		3.578		3.627		3.873	3.992		4.029	
1/01/2009			2.880	2.743	3.071	3.320		3.440		3.578		3.627		3.873	3.985		4.025	
2/01/2009			2.884	2.725	3.055	3.296		3.421		3.582		3.598		3.842	3.959		4.002	
5/01/2009			3.082	2.986	3.318	3.558		3.686		3.849		3.901		4.148	4.264		4.306	
6/01/2009			3.045	2.997	3.333	3.567		3.697		3.861		3.917		4.179	4.290		4.332	
7/01/2009			3.052	2.985	3.306	3.547		3.678		3.850		3.874		4.143	4.252		4.299	
8/01/2009			2.975	2.888	3.203	3.444		3.576		3.742		3.762		4.032	4.138		4.187	
9/01/2009			2.981	2.870	3.176	3.415		3.550		3.712		3.744		4.016	4.120		4.163	
12/01/2009			2.919	2.754	3.049	3.287		3.433		3.614		3.706		3.991	4.101		4.146	
13/01/2009			2.828	2.635	2.921	3.161		3.307		3.488		3.564		3.849	3.959		4.001	
14/01/2009			2.845	2.627	2.915	3.156		3.301		3.486		3.595		3.883	3.990		4.033	
15/01/2009			2.789	2.505	2.792	3.031		3.183		3.375		3.449		3.745	3.851		3.894	
16/01/2009			2.896	2.629	2.911	3.147		3.299		3.490		3.573		3.868	3.975		4.018	
19/01/2009			2.945	2.693	2.976	3.211		3.364		3.556		3.647		3.943	4.052		4.093	
20/01/2009			2.864	2.593	2.885	3.119		3.281		3.481		3.571		3.887	3.996		4.042	
21/01/2009			2.839	2.600	2.894	3.127		3.301		3.515		3.626		3.959	4.075		4.142	
22/01/2009			2.902	2.686	2.976	3.210		3.386		3.596		3.731		4.067	4.186		4.255	
23/01/2009			2.816	2.552	2.824	3.068		3.258		3.476		3.635		3.966	4.104		4.175	
26/01/2009			2.776	2.504	2.774	3.021		3.214		3.427		3.611		3.948	4.175		4.230	
27/01/2009			2.754	2.554	2.825	3.071		3.274		3.513		3.680		4.026	4.188		4.286	
28/01/2009			2.701	2.517	2.783	3.027		3.219		3.441		3.564		3.900	4.056		4.149	
29/01/2009			2.639	2.462	2.722	2.970		3.171		3.403		3.554		3.889	4.076		4.178	
30/01/2009			2.536	2.414	2.648	2.900		3.113		3.354		3.544		3.885	4.099		4.210	
2/02/2009			2.492	2.388	2.616	2.865		3.093		3.346		3.525		3.866	4.097		4.220	
3/02/2009			2.554	2.499	2.721	2.979		3.221		3.473		3.669		3.991	4.220		4.359	
4/02/2009			2.572	2.566	2.809	3.062		3.325		3.579		3.780		4.076	4.310		4.451	
5/02/2009			2.670	2.682	2.912	3.161		3.422		3.679		3.856		4.131	4.368		4.506	
6/02/2009			2.837	2.878	3.108	3.357		3.622		3.877		3.969		4.214	4.443		4.579	



Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
9/02/2009			2.742	2.843	3.054	3.299		3.569		3.813		3.918		4.136	4.359		4.493	
10/02/2009			2.682	2.799	3.005	3.250		3.533		3.779		3.891		4.108	4.337		4.471	
11/02/2009			2.541	2.640	2.845	3.091		3.419		3.658		3.793		4.018	4.252		4.405	
12/02/2009			2.547	2.594	2.790	3.039		3.370		3.613		3.734		3.951	4.185		4.339	
13/02/2009			2.620	2.702	2.876	3.126		3.430		3.685		3.810		4.009	4.242		4.395	
16/02/2009			2.695	2.855	3.009	3.260		3.561		3.814		3.957		4.157	4.385		4.551	
17/02/2009			2.557	2.690	2.851	3.106		3.387		3.657		3.826		4.031	4.260		4.428	
18/02/2009			2.530	2.574	2.735	2.985		3.256		3.532		3.660		3.856	4.078		4.248	
19/02/2009			2.631	2.699	2.860	3.111		3.385		3.659		3.805		4.002	4.223		4.392	
20/02/2009			2.621	2.702	2.860	3.113		3.380		3.654		3.761		3.953	4.168		4.337	
23/02/2009			2.658	2.682	2.845	3.099		3.379		3.636		3.748		3.933	4.152		4.323	
24/02/2009			2.690	2.671	2.839	3.092		3.376		3.630		3.726		3.911	4.123		4.300	
25/02/2009			2.755	2.782	2.953	3.210		3.488		3.737		3.878		4.054	4.265		4.440	
26/02/2009			2.725	2.765	2.939	3.201		3.480		3.736		3.865		4.035	4.246		4.428	
27/02/2009			2.737	2.785	2.979	3.245		3.528		3.794		4.012		4.184	4.403		4.574	
2/03/2009			2.765	2.729	2.945	3.216		3.497		3.756		3.923		4.090	4.307		4.479	
3/03/2009			2.865	2.798	3.001	3.273		3.540		3.799		3.949		4.101	4.312		4.485	
4/03/2009			2.772	2.729	2.932	3.207		3.492		3.767		3.956		4.137	4.353		4.537	
5/03/2009			2.759	2.725	2.918	3.214		3.507		3.790		3.999		4.185	4.409		4.601	
6/03/2009			2.666	2.615	2.807	3.103		3.394		3.680		3.837		4.021	4.239		4.429	
9/03/2009			2.599	2.515	2.704	2.999		3.287		3.573		3.720		3.906	4.117		4.304	
10/03/2009			2.652	2.587	2.768	3.063		3.355		3.641		3.847		4.039	4.255		4.447	
11/03/2009			2.642	2.641	2.810	3.114		3.417		3.709		3.921		4.120	4.335		4.532	
12/03/2009			2.557	2.562	2.724	3.034		3.342		3.635		3.854		4.055	4.272		4.470	
13/03/2009			2.601	2.626	2.790	3.104		3.407		3.690		3.872		4.067	4.281		4.476	
16/03/2009			2.607	2.668	2.845	3.155		3.460		3.741		3.906		4.093	4.300		4.487	
17/03/2009			2.626	2.720	2.915	3.224		3.529		3.804		3.967		4.145	4.347		4.537	
18/03/2009			2.596	2.689	2.910	3.212		3.518		3.798		3.970		4.152	4.355		4.544	
19/03/2009			2.464	2.539	2.765	3.048		3.339		3.597		3.737		3.905	4.090		4.276	
20/03/2009			2.551	2.614	2.834	3.114		3.409		3.671		3.817		3.986	4.175		4.379	
23/03/2009			2.605	2.714	2.970	3.249		3.546		3.813		3.940		4.112	4.300		4.504	
24/03/2009			2.629	2.810	3.045	3.323		3.616		3.879		4.012		4.181	4.367		4.569	
25/03/2009			2.651	2.879	3.118	3.395		3.689		3.957		4.094		4.262	4.448		4.659	
26/03/2009			2.672	2.992	3.237	3.513		3.802		4.069		4.182		4.336	4.520		4.714	
27/03/2009			2.663	2.987	3.250	3.525		3.817		4.088		4.227		4.380	4.564		4.759	
30/03/2009			2.584	2.897	3.164	3.438		3.729		3.997		4.125		4.275	4.461		4.655	
31/03/2009			2.558	2.837	3.120	3.395		3.692		3.956		4.089		4.239	4.423		4.622	
1/04/2009			2.540	2.807	3.095	3.372		3.670		3.937		4.064		4.214	4.390		4.585	
2/04/2009			2.553	2.833	3.124	3.401		3.700		3.962		4.060		4.199	4.374		4.567	
3/04/2009			2.629	2.942	3.243	3.521		3.820		4.070		4.140		4.270	4.428		4.615	
6/04/2009			2.663	2.970	3.334	3.616		3.923		4.177		4.307		4.441	4.614		4.816	
7/04/2009			2.656	3.001	3.372	3.662		3.973		4.219		4.313		4.435	4.609		4.818	
8/04/2009			2.603	2.949	3.339	3.633		3.940		4.160		4.271		4.380	4.541		4.746	
9/04/2009			2.584	2.910	3.300	3.591		3.903		4.157		4.288		4.399	4.582		4.785	
10/04/2009			2.547	2.910	3.308	3.595		3.907		4.157		4.292		4.406	4.582		4.796	
13/04/2009			2.547	2.910	3.308	3.595		3.907		4.157		4.292		4.406	4.582		4.796	
14/04/2009			2.559	2.925	3.331	3.618		3.932		4.188		4.311		4.425	4.613		4.814	
15/04/2009			2.533	2.888	3.313	3.598		3.912		4.163		4.278		4.392	4.579		4.782	
16/04/2009			2.491	2.844	3.278	3.560		3.874		4.116		4.208		4.322	4.506		4.702	
17/04/2009			2.529	2.880	3.316	3.600		3.911		4.149		4.233		4.345	4.518		4.716	
20/04/2009			2.576	2.925	3.367	3.653		3.960		4.199		4.306		4.421	4.594		4.789	
21/04/2009			2.421	2.757	3.203	3.484		3.785		4.018		4.089		4.200	4.363		4.563	
22/04/2009			2.496	2.798	3.248	3.528		3.833		4.067		4.184		4.297	4.457		4.645	
23/04/2009			2.519	2.784	3.250	3.532		3.842		4.078		4.213		4.335	4.491		4.685	
24/04/2009			2.484	2.716	3.217	3.504		3.817		4.059		4.214		4.347	4.511		4.699	
27/04/2009			2.444	2.671	3.143	3.429		3.747		3.991		4.157		4.296	4.467		4.660	
28/04/2009			2.391	2.579	3.046	3.334		3.660		3.911		4.111		4.261	4.433		4.634	
29/04/2009			2.504	2.688	3.154	3.444		3.773		4.030		4.239		4.393	4.565		4.769	
30/04/2009			2.485	2.677	3.142	3.438		3.770		4.027		4.227		4.394	4.569	4.747	4.771	
1/05/2009			2.514	2.707	3.197	3.492		3.827		4.089		4.314		4.497	4.676	4.852	4.887	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
4/05/2009			2.550	2.761	3.250	3.553		3.888		4.151		4.329		4.515	4.695	4.874	4.894	
5/05/2009			2.627	2.850	3.365	3.683		4.015		4.275		4.441		4.624	4.815	4.992	5.007	
6/05/2009			2.641	2.871	3.353	3.675		4.007		4.265		4.423		4.602	4.782	4.969	4.963	
7/05/2009			2.800	3.064	3.550	3.871		4.192		4.438		4.563		4.741	4.903	5.083	5.083	
8/05/2009			2.764	3.065	3.554	3.889		4.212		4.457		4.627		4.810	4.967	5.145	5.144	
11/05/2009			2.729	3.024	3.506	3.853		4.175		4.422		4.577		4.768	4.922	5.099	5.097	
12/05/2009			2.697	2.987	3.475	3.822		4.147		4.412		4.577		4.774	4.930	5.109	5.104	
13/05/2009			2.710	3.014	3.497	3.857		4.182		4.447		4.577		4.774	4.924	5.104	5.093	
14/05/2009			2.673	2.958	3.435	3.800		4.124		4.387		4.534		4.733	4.876	5.051	5.047	
15/05/2009			2.693	2.961	3.441	3.801		4.127		4.392		4.528		4.724	4.867	5.041	5.035	
18/05/2009			2.687	2.948	3.430	3.786		4.109		4.375		4.518		4.713	4.856	5.034	5.022	
19/05/2009			2.789	3.085	3.575	3.935		4.263		4.548		4.672		4.853	4.989	5.172	5.153	
20/05/2009			2.852	3.171	3.673	4.045		4.372		4.659		4.764		4.929	5.066	5.248	5.228	
21/05/2009			2.832	3.173	3.668	4.044		4.372		4.661		4.786		4.972	5.108	5.284	5.273	
22/05/2009			2.829	3.195	3.706	4.107		4.451		4.740		4.909		5.066	5.207	5.382	5.370	
25/05/2009			2.795	3.168	3.676	4.093		4.458		4.757		4.943		5.116	5.268	5.450	5.433	
26/05/2009			2.744	3.092	3.602	4.021		4.388		4.687		4.891		5.063	5.218	5.399	5.389	
27/05/2009			2.787	3.124	3.637	4.076		4.473		4.778		5.028		5.215	5.381	5.565	5.552	
28/05/2009			2.780	3.093	3.629	4.089		4.486		4.772		5.008		5.196	5.361	5.541	5.534	
29/05/2009			2.693	3.001	3.503	3.964		4.365		4.675		4.920		5.114	5.279	5.457	5.448	
1/06/2009			2.801	3.086	3.597	4.055		4.457		4.766		4.999		5.201	5.359	5.532	5.530	
2/06/2009			2.869	3.187	3.694	4.164		4.571		4.882		5.113		5.323	5.487	5.658	5.653	
3/06/2009			2.857	3.177	3.690	4.161		4.570		4.883		5.104		5.318	5.486	5.663	5.659	
4/06/2009			2.801	3.121	3.613	4.083		4.494		4.812		5.042		5.263	5.425	5.590	5.595	
5/06/2009			2.899	3.217	3.729	4.201		4.618		4.949		5.197		5.420	5.588	5.756	5.754	
8/06/2009			2.969	3.356	3.824	4.342		4.759		5.065		5.211		5.436	5.617	5.756	5.768	
9/06/2009			2.982	3.383	3.911	4.388		4.785		5.093		5.273		5.417	5.557	5.706	5.698	
10/06/2009			2.994	3.399	3.933	4.414		4.808		5.113		5.299		5.455	5.596	5.745	5.738	
11/06/2009			3.049	3.496	4.055	4.530		4.917		5.214		5.344		5.489	5.619	5.749	5.739	
12/06/2009			2.969	3.403	3.953	4.450		4.828		5.132		5.273		5.416	5.549	5.684	5.674	
15/06/2009			2.913	3.324	3.841	4.356		4.734		5.043		5.209		5.355	5.503	5.626	5.620	
16/06/2009			2.885	3.237	3.756	4.278		4.653		4.972		5.133		5.285	5.438	5.563	5.555	
17/06/2009			2.937	3.265	3.794	4.304		4.680		5.010		5.161		5.316	5.480	5.601	5.595	
18/06/2009			2.975	3.359	3.882	4.397		4.773		5.108		5.268		5.418	5.583	5.694	5.689	
19/06/2009			3.096	3.522	4.118	4.643		5.037		5.383		5.546		5.696	5.860	5.968	5.964	
22/06/2009			3.000	3.500	4.094	4.622		4.997		5.317		5.427		5.568	5.715	5.822	5.820	
23/06/2009			2.927	3.394	3.974	4.505		4.874		5.190		5.301		5.431	5.580	5.690	5.685	
24/06/2009			3.008	3.460	4.033	4.567		4.929		5.241		5.344		5.483	5.617	5.726	5.728	
25/06/2009			3.071	3.555	4.163	4.715		5.075		5.380		5.459		5.572	5.691	5.795	5.797	
26/06/2009			3.020	3.506	4.105	4.658		5.015		5.312		5.391		5.490	5.603	5.708	5.706	
29/06/2009			2.983	3.407	3.980	4.528		4.885		5.181		5.274		5.376	5.484	5.586	5.586	
30/06/2009			3.013	3.446	4.011	4.561		4.916		5.219		5.317		5.411	5.522	5.629	5.629	
1/07/2009			2.990	3.395	3.954	4.502		4.867		5.176		5.291		5.386	5.504	5.610	5.613	
2/07/2009			2.956	3.302	3.853	4.406		4.776		5.087		5.210		5.298	5.415	5.520	5.522	
3/07/2009			3.015	3.271	3.808	4.344		4.743		5.048		5.193		5.313	5.429	5.533	5.546	
6/07/2009			3.002	3.255	3.807	4.342		4.754		5.063		5.231		5.333	5.449	5.561	5.572	
7/07/2009			3.008	3.278	3.833	4.370		4.793		5.102		5.250		5.349	5.464	5.572	5.582	
8/07/2009			2.946	3.180	3.711	4.228		4.631		4.919		5.099		5.201	5.307	5.417	5.427	
9/07/2009			2.973	3.163	3.667	4.164		4.560		4.853		5.007		5.110	5.217	5.324	5.331	
10/07/2009			2.998	3.181	3.692	4.203		4.586		4.891		5.061		5.169	5.282	5.389	5.396	
13/07/2009			2.984	3.144	3.652	4.165		4.540		4.850		5.004		5.114	5.224	5.329	5.338	
14/07/2009			3.084	3.252	3.794	4.307		4.679		4.986		5.090		5.190	5.291	5.392	5.397	
15/07/2009			3.093	3.370	3.941	4.455		4.832		5.140		5.239		5.342	5.447	5.549	5.552	
16/07/2009			3.071	3.383	3.976	4.489		4.868		5.170		5.282		5.384	5.483	5.584	5.591	
17/07/2009			3.020	3.328	3.911	4.418		4.813		5.105		5.240		5.346	5.451	5.551	5.560	
20/07/2009			3.031	3.401	4.039	4.550		4.962		5.252		5.407		5.514	5.621	5.723	5.735	
21/07/2009			3.002	3.364	4.013	4.532		4.947		5.226		5.324		5.419	5.520	5.620	5.635	
22/07/2009			3.070	3.457	4.152	4.660		5.079		5.346		5.405		5.485	5.565	5.661	5.670	
23/07/2009			3.046	3.442	4.150	4.660		5.078		5.346		5.417		5.504	5.583	5.675	5.692	
24/07/2009			3.045	3.469	4.195	4.729		5.141		5.417		5.527		5.614	5.697	5.799	5.810	

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	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
27/07/2009			3.051	3.498	4.230	4.779		5.189		5.472		5.553		5.633	5.716	5.816	5.829	
28/07/2009			3.094	3.594	4.312	4.879		5.283		5.566		5.596		5.671	5.743	5.842	5.847	
29/07/2009			3.035	3.553	4.247	4.810		5.194		5.454		5.494		5.543	5.602	5.698	5.698	
30/07/2009			3.058	3.596	4.292	4.857		5.218		5.480		5.537		5.590	5.639	5.728	5.728	
31/07/2009			3.043	3.575	4.256	4.811		5.181		5.419		5.509		5.550	5.605	5.693	5.697	
3/08/2009			3.054	3.574	4.263	4.807		5.184		5.420		5.505		5.557	5.600	5.687	5.716	
4/08/2009			3.106	3.688	4.365	4.916		5.297		5.514		5.563		5.594	5.638	5.717	5.719	
5/08/2009			3.102	3.717	4.405	4.933		5.307		5.509		5.544		5.580	5.625	5.698	5.704	
6/08/2009			3.136	3.812	4.489	5.010		5.382		5.572		5.589		5.626	5.678	5.749	5.746	
7/08/2009			3.122	3.794	4.468	4.977		5.340		5.525		5.552		5.599	5.655	5.727	5.728	
10/08/2009			3.121	3.924	4.608	5.094		5.420		5.595		5.636		5.669	5.728	5.793	5.792	
11/08/2009			3.133	3.941	4.622	5.066		5.395		5.567		5.624		5.662	5.726	5.790	5.787	
12/08/2009			3.059	3.813	4.473	4.901		5.228		5.393		5.446		5.495	5.563	5.617	5.620	
13/08/2009			3.111	3.885	4.523	4.953		5.286		5.472		5.545		5.619	5.704	5.750	5.753	
14/08/2009			3.104	3.915	4.553	4.963		5.290		5.454		5.495		5.551	5.622	5.660	5.670	
17/08/2009			3.055	3.817	4.440	4.825		5.140		5.286		5.350		5.403	5.465	5.506	5.512	
18/08/2009			3.066	3.804	4.405	4.800		5.115		5.287		5.368		5.436	5.507	5.553	5.558	
19/08/2009			3.038	3.780	4.333	4.744		5.060		5.215		5.311		5.380	5.442	5.488	5.502	
20/08/2009			3.105	3.817	4.414	4.801		5.112		5.279		5.344		5.412	5.478	5.525	5.537	
21/08/2009			3.087	3.796	4.373	4.758		5.068		5.236		5.293		5.365	5.435	5.491	5.493	
24/08/2009			3.145	3.931	4.543	4.935		5.240		5.381		5.408		5.482	5.556	5.613	5.626	
25/08/2009			3.088	3.845	4.452	4.849		5.130		5.265		5.273		5.333	5.399	5.458	5.472	
26/08/2009			3.087	3.807	4.396	4.804		5.101		5.232		5.242		5.301	5.368	5.423	5.437	
27/08/2009			3.072	3.740	4.300	4.727		5.024		5.153		5.167		5.227	5.299	5.355	5.367	
28/08/2009			3.139	3.982	4.575	4.978		5.253		5.355		5.338		5.360	5.418	5.468	5.476	
31/08/2009			3.100	3.994	4.557	4.945		5.214		5.293		5.321		5.363	5.416	5.469	5.480	
1/09/2009			3.048	3.854	4.425	4.831		5.108		5.206		5.236		5.282	5.347	5.410	5.424	
2/09/2009			3.069	3.926	4.468	4.842		5.121		5.228		5.248		5.304	5.386	5.454	5.463	
3/09/2009			3.036	3.910	4.438	4.796		5.073		5.182		5.222		5.286	5.371	5.444	5.450	
4/09/2009			3.058	3.959	4.480	4.834		5.113		5.227		5.287		5.347	5.433	5.512	5.523	
7/09/2009			3.077	4.023	4.557	4.911		5.189		5.300		5.355		5.412	5.493	5.573	5.586	
8/09/2009			3.048	3.948	4.475	4.834		5.118		5.225		5.299		5.353	5.429	5.509	5.521	
9/09/2009			3.030	3.829	4.371	4.745		5.043		5.162		5.233		5.291	5.381	5.466	5.479	
10/09/2009			3.009	3.738	4.253	4.664		4.979		5.124		5.219		5.304	5.407	5.510	5.535	
11/09/2009			2.996	3.684	4.192	4.600		4.898		5.038		5.105		5.184	5.273	5.374	5.396	
14/09/2009			2.923	3.655	4.161	4.575		4.867		5.018		5.094		5.171	5.260	5.355	5.382	
15/09/2009				3.602	4.111	4.524		4.831		4.988		5.071		5.177	5.250	5.350	5.374	
16/09/2009				3.630	4.142	4.585		4.873		5.026		5.106		5.198	5.258	5.362	5.387	
17/09/2009				3.730	4.237	4.685		4.963		5.112		5.177		5.269	5.327	5.429	5.442	
18/09/2009				3.690	4.202	4.652		4.927		5.072		5.134		5.224	5.281	5.387	5.400	
21/09/2009				3.718	4.219	4.680		4.957		5.105		5.169		5.259	5.319	5.425	5.437	
22/09/2009				3.712	4.209	4.681		4.964		5.110		5.176		5.262	5.324	5.426	5.434	
23/09/2009				3.748	4.228	4.714		5.002		5.142		5.203		5.299	5.360	5.459	5.465	
24/09/2009				3.737	4.203	4.682		4.976		5.111		5.172		5.238	5.298	5.392	5.398	
25/09/2009				3.681	4.154	4.608		4.889		5.026		5.087		5.174	5.234	5.331	5.335	
28/09/2009				3.683	4.157	4.587		4.858		4.986		5.045		5.089	5.143	5.234	5.238	
29/09/2009				3.815	4.300	4.717		4.974		5.089		5.123		5.164	5.206	5.292	5.304	
30/09/2009				3.923	4.409	4.829		5.086		5.205		5.242		5.302	5.360	5.449	5.456	
1/10/2009				3.897	4.374	4.792		5.047		5.159		5.196		5.232	5.283	5.374	5.387	
2/10/2009				3.799	4.205	4.611		4.863		4.978		5.011		5.053	5.105	5.196	5.209	
5/10/2009				3.872	4.311	4.732		4.984		5.123		5.158		5.153	5.205	5.295	5.310	
6/10/2009				3.978	4.386	4.771		5.013		5.113		5.131		5.145	5.177	5.263	5.273	
7/10/2009				4.004	4.412	4.784		5.021		5.118		5.135		5.143	5.171	5.256	5.269	
8/10/2009				4.104	4.541	4.913		5.141		5.232		5.241		5.230	5.247	5.326	5.335	
9/10/2009				4.097	4.520	4.889		5.113		5.201		5.208		5.213	5.222	5.303	5.310	
12/10/2009				4.198	4.615	4.988		5.211		5.298		5.312		5.348	5.356	5.434	5.443	
13/10/2009				4.159	4.567	4.941		5.165		5.245		5.265		5.321	5.325	5.406	5.417	
14/10/2009				4.217	4.602	4.975		5.198		5.284		5.300		5.345	5.367	5.450	5.460	
15/10/2009				4.361	4.776	5.147		5.365		5.449		5.474		5.545	5.569	5.658	5.672	
16/10/2009				4.401	4.814	5.189		5.402		5.481		5.501		5.556	5.577	5.666	5.683	

Date	Nominal CGS Yields																	
	10.00% 15-Oct-07	8.75% 15-Aug-08	7.50% 15-Sep-09	5.25% 15-Aug-10	5.75% 15-Jun-11	5.75% 15-Apr-12	4.75% 15-Nov-12	6.50% 15-May-13	5.50% 15-Dec-13	6.25% 15-Jun-14	4.50% 21-Oct-14	6.25% 15-Apr-15	4.75% 15-Jun-16	6.00% 15-Feb-17	5.25% 15-Mar-19	4.50% 15-Apr-20	5.75% 15-May-21	5.75% 15-July-22
19/10/2009				4.420	4.822	5.193		5.404		5.483		5.503		5.568	5.589	5.681	5.689	
20/10/2009				4.442	4.855	5.215		5.414		5.491		5.509		5.547	5.568	5.654	5.667	
21/10/2009				4.407	4.816	5.165		5.358		5.445		5.469		5.529	5.564	5.654	5.668	
22/10/2009				4.478	4.893	5.250		5.436		5.522		5.551		5.597	5.635	5.721	5.745	
23/10/2009				4.493	4.920	5.281		5.467		5.562		5.591		5.654	5.701	5.790	5.806	
26/10/2009				4.512	4.931	5.289		5.479		5.572		5.602		5.647	5.695	5.782	5.799	
27/10/2009				4.480	4.910	5.255		5.444		5.536		5.570		5.615	5.667	5.752	5.773	