

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Covered Bond Index (All Maturity)	2017	216.83	217.98	217.52	217.73	218.13	217.25	217.28					
	2016	213.53	214.82	216.05	216.50	216.46	217.60	218.70	220.06	220.20	220.36	218.68	216.60
	2015	212.34	213.13	214.02	214.79	213.97	213.63	211.62	213.21	212.84	213.41	213.51	214.65
	2014	197.83	200.48	201.64	202.02	203.18	204.54	206.09	206.88	208.89	210.37	211.06	211.42
	2013	190.74	191.13	193.46	194.30	197.41	196.23	193.37	194.38	193.86	195.57	197.85	198.50
	2012									182.20	184.68	184.68	187.62

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bill 0-6 Month Capped Index	2017	121.55	121.52	121.44	121.39	121.34	121.29	121.24					
	2016	122.06	122.03	122.01	121.99	121.97	121.94	121.90	121.86	121.82	121.78	121.71	121.66
	2015	122.11	122.13	122.13	122.12	122.13	122.12	122.10	122.10	122.09	122.08	122.08	122.08
	2014	121.83	121.87	121.91	121.92	121.95	122.00	122.05	122.05	122.08	122.09	122.08	122.09
	2013	121.43	121.47	121.49	121.54	121.60	121.60	121.60	121.64	121.68	121.72	121.78	121.80
	2012									121.04	121.14	121.19	121.27

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 1-3Y Index (Ex-CNO Etrix)	2017	171.96	172.24	171.96	172.09	172.18	171.93	172.11					
	2016	172.17	172.25	172.40	172.34	172.31	172.43	172.66	172.57	172.49	172.64	172.17	172.17
	2015	171.02	171.28	171.58	171.76	171.67	171.72	171.48	171.84	171.68	171.85	172.02	172.33
	2014	168.09	168.61	168.88	169.11	169.35	169.60	170.10	170.12	170.75	170.93	170.52	170.72
	2013	165.57	165.07	165.50	166.06	167.18	166.71	166.25	166.80	166.77	167.29	167.89	168.08
	2012									161.46	163.04	163.85	164.39

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 3-5Y Index (Ex-CNO Etrix)	2017	202.48	203.46	202.92	203.44	204.03	203.22	203.56					
	2016	201.23	202.30	202.84	202.97	202.33	203.19	204.41	204.56	204.41	204.79	203.28	202.72
	2015	198.71	199.10	199.95	200.00	199.43	199.06	198.24	199.65	199.11	200.16	200.77	201.82
	2014	188.15	190.28	191.12	191.82	193.01	193.67	195.27	195.78	197.15	197.93	197.14	197.65
	2013	183.89	182.65	183.46	184.22	186.89	185.33	183.93	185.06	184.66	186.05	187.78	188.23
	2012									177.00	178.47	180.26	181.46

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 5-7Y Index (Ex-CNO Etrix)	2017	232.23	233.98	233.01	234.17	235.49	234.20	234.70					
	2016	231.19	233.32	234.74	235.44	233.59	235.48	238.08	238.55	238.32	238.82	235.52	233.41
	2015	226.57	227.53	229.16	229.81	227.67	226.60	224.13	227.53	226.13	229.17	230.23	232.40
	2014	204.07	207.88	209.46	210.79	213.32	214.75	217.43	218.71	221.33	223.31	222.57	224.69
	2013	196.72	195.78	196.96	198.48	203.29	200.83	198.08	199.68	198.66	200.77	203.16	204.60
	2012								186.35	187.37	190.75	192.69	195.44

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 7-10Y Index (Ex-CNO Etrix)	2017	249.02	252.32	251.01	252.75	254.88	253.39	254.11					
	2016	246.51	250.19	253.04	254.99	251.20	254.81	260.01	261.12	260.79	261.68	255.74	250.95
	2015	240.66	244.21	245.62	247.90	243.17	240.44	235.55	241.28	238.51	244.39	245.35	248.76
	2014	207.60	212.52	215.10	216.74	220.10	222.27	225.67	227.59	232.27	234.13	233.65	237.66
	2013	200.74	199.65	201.18	202.95	209.25	205.20	201.88	203.51	201.99	204.60	208.04	208.56
	2012								189.01	189.82	193.72	196.24	199.64

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 10-15Y Index (Ex-CNO Etrix)	2017	273.62	278.30	276.76	278.66	281.34	279.50	280.51					
	2016	272.74	277.34	281.68	285.47	279.12	284.66	294.57	297.01	295.63	296.40	286.69	278.55
	2015	265.77	273.36	276.71	282.22	273.44	266.50	256.66	266.44	262.24	270.12	271.67	275.48
	2014	213.41	219.52	223.98	226.94	231.96	234.35	239.10	242.36	249.98	252.60	251.89	259.51
	2013	205.06	204.47	204.31	206.73	217.19	211.62	207.17	208.77	206.56	209.68	213.59	214.30
	2012								188.48	188.75	194.44	197.80	203.44

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG 15Y+ Index (Ex-CNO Etrix)	2017	312.77	321.85	317.19	319.68	322.85	320.19	320.39					
	2016	307.64	318.21	327.56	336.59	322.95	333.50	359.01	364.97	358.62	359.80	339.59	323.34
	2015	301.41	323.12	325.69	343.54	320.44	309.78	285.59	306.21	294.91	308.53	310.54	312.29
	2014	226.08	236.36	240.50	243.26	250.39	253.67	258.50	264.50	277.23	278.74	278.44	289.54
	2013	223.12	221.62	222.01	224.16	237.75	228.29	223.41	224.98	220.32	223.66	227.21	227.84
	2012								207.79	209.02	211.80	215.36	220.13

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Bond IG Index (All Maturity) (Ex-CNO Etrix)	2017	226.28	228.96	227.68	228.75	230.06	228.90	229.31					
	2016	224.83	227.73	230.12	232.04	228.70	231.58	237.24	238.48	237.40	237.97	232.64	228.67
	2015	221.07	225.37	226.71	229.99	225.00	222.36	217.04	222.32	219.70	223.79	224.66	226.37
	2014	195.14	198.94	200.76	202.03	204.61	206.01	208.44	210.12	214.07	215.29	214.73	217.93
	2013	190.35	189.39	190.13	191.44	196.73	193.51	191.13	192.35	191.05	192.91	195.12	195.70
	2012								180.97	182.16	184.68	186.55	189.10

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG 1-3Y Index	2017	173.17	173.38	173.16	173.32	173.45	173.20	173.39					
	2016	173.14	173.31	173.48	173.37	173.34	173.47	173.75	173.66	173.58	173.73	173.32	173.32
	2015	171.92	172.16	172.46	172.58	172.55	172.53	172.28	172.71	172.51	172.75	172.95	173.32
	2014	169.03	169.70	169.96	170.15	170.38	170.64	171.13	171.23	171.70	171.85	171.49	171.66
	2013	165.95	165.68	166.04	166.48	167.63	167.18	166.73	167.28	167.31	167.92	168.65	168.92
	2012								162.51	163.88	164.47	164.94	165.56

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG 3-5Y Index	2017	204.24	205.24	204.64	205.22	205.86	205.06	205.48					
	2016	203.04	204.22	204.82	204.87	204.39	205.14	206.31	206.40	206.23	206.59	205.04	204.46
	2015	200.16	200.64	201.52	201.61	201.00	200.61	199.68	201.26	200.62	201.88	202.54	203.74
	2014	189.46	191.64	192.47	193.23	194.41	195.10	196.67	197.22	198.56	199.33	198.53	199.13
	2013	185.00	183.77	184.59	185.33	188.05	186.49	185.08	186.17	185.77	187.20	189.00	189.65
	2012								178.16	179.69	181.36	182.55	184.00

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG 5-7Y Index	2017	232.54	234.36	233.37	234.44	235.86	234.52	235.17					
	2016	231.23	233.46	234.99	235.71	233.98	235.79	238.47	238.97	238.70	239.22	235.80	233.65
	2015	226.85	227.77	229.41	229.89	227.84	226.51	223.94	227.58	226.11	229.20	230.23	232.55
	2014	204.37	208.32	209.93	211.27	213.78	215.32	217.94	219.19	221.74	223.59	222.82	224.87
	2013	197.05	196.18	197.33	198.74	203.59	201.03	198.35	199.98	198.87	201.03	203.65	204.92
	2012								186.96	188.04	191.30	193.11	195.82

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG 7-10Y Index	2017	250.95	254.41	253.12	254.85	257.06	255.45	256.13					
	2016	248.15	251.95	254.78	256.83	253.17	256.68	262.30	263.47	263.05	264.01	257.98	253.00
	2015	243.54	246.79	248.20	250.60	245.44	242.51	237.06	243.29	240.26	246.09	247.18	250.60
	2014	208.29	213.57	216.10	217.76	221.15	223.41	226.94	229.10	234.06	235.92	235.50	239.82
	2013	201.68	200.63	202.05	204.09	210.45	206.20	202.79	204.37	202.82	205.37	208.71	209.24
	2012									189.69	190.19	194.39	196.85

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG Index	2017	228.80	231.54	230.23	231.34	232.71	231.50	231.97					
	2016	227.14	230.18	232.66	234.61	231.33	234.19	240.04	241.30	240.17	240.76	235.32	231.23
	2015	223.47	227.79	229.15	232.47	227.37	224.61	219.06	224.63	221.86	226.06	227.00	228.79
	2014	196.96	200.91	202.74	204.02	206.62	208.06	210.51	212.28	216.24	217.44	216.91	220.19
	2013	191.90	191.04	191.73	193.03	198.43	195.15	192.75	193.97	192.67	194.57	196.88	197.50
	2012									182.61	183.70	186.21	188.06

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eurozone Government Broad IG 10-15Y Index	2017	270.72	275.61	273.73	275.64	278.28	276.29	277.25					
	2016	269.69	274.61	279.18	283.20	277.04	282.47	292.73	295.29	293.73	294.52	284.41	275.90
	2015	263.09	270.93	274.27	279.93	270.91	263.78	253.53	263.94	259.18	267.18	268.90	272.63
	2014	211.90	217.70	222.26	225.00	229.83	232.18	236.77	240.04	247.57	250.06	249.51	256.92
	2013	203.47	202.94	202.57	204.70	215.39	209.84	205.45	207.04	204.88	207.87	211.92	212.51
	2012									187.22	187.24	193.04	196.28

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS France Government 1-3Y Index	2017	167.08	167.15	166.84	167.20	167.33	166.90	167.04					
	2016	167.27	167.31	167.51	167.42	167.40	167.56	167.89	167.80	167.80	167.94	167.62	167.81
	2015	166.59	166.77	166.89	166.99	166.86	166.93	166.88	166.95	166.78	166.97	167.13	167.48
	2014	165.01	165.44	165.44	165.40	165.61	165.87	166.13	166.21	166.48	166.57	166.46	166.42
	2013	164.55	163.62	164.24	164.50	164.91	164.49	164.19	164.51	164.28	164.63	165.01	165.15
	2012									164.15	164.07	164.03	164.16

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Italy Government 1-3Y Index	2017	188.73	188.72	188.82	189.08	189.56	189.72	190.00					
	2016	188.76	188.89	188.97	188.95	188.96	189.07	189.31	189.20	189.13	189.24	188.55	188.14
	2015	186.37	186.72	187.43	187.64	187.68	187.67	186.91	188.00	187.69	188.12	188.38	188.81
	2014	181.15	181.85	182.58	183.24	183.48	183.73	184.73	185.04	185.79	186.01	185.22	185.92
	2013	174.10	174.53	173.68	174.59	177.34	176.92	176.01	177.05	177.33	178.05	179.76	180.63
	2012								164.98	169.09	170.95	171.61	173.35

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Spain Government Index	2017	244.99	246.10	246.25	246.47	248.56	248.79	249.51					
	2016	238.65	240.30	242.37	244.30	242.98	244.64	250.90	253.36	252.24	255.23	249.77	244.25
	2015	233.80	236.69	240.71	242.36	236.98	232.58	227.63	233.60	231.34	235.91	237.66	240.84
	2014	201.01	204.71	208.11	212.13	215.67	216.54	219.79	220.64	226.11	228.76	226.94	230.89
	2013	181.56	182.33	184.12	185.58	195.16	191.71	190.58	191.53	194.30	197.35	198.95	199.48
	2012								160.52	161.56	169.85	174.20	178.24

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest-Rated Eurozone Government Bond 1-3Y Index	2017	165.89	166.21	165.77	165.89	165.89	165.43	165.59					
	2016	166.03	166.20	166.42	166.23	166.15	166.28	166.58	166.47	166.41	166.54	166.23	166.47
	2015	165.45	165.65	165.72	165.83	165.68	165.74	165.73	165.78	165.62	165.80	165.93	166.27
	2014	164.00	164.46	164.45	164.36	164.54	164.80	165.01	165.07	165.31	165.42	165.31	165.24
	2013	163.80	163.01	163.70	163.85	164.12	163.72	163.45	163.73	163.48	163.80	164.10	164.18
	2012								163.73	163.61	163.48	163.60	163.75

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest-Rated Eurozone Government Bond Index	2017	225.87	228.94	227.17	228.71	229.70	227.64	227.72					
	2016	222.85	226.67	229.64	231.19	227.73	231.18	237.41	238.30	236.84	237.28	232.48	228.93
	2015	221.68	226.46	225.86	229.80	224.83	223.44	217.43	222.05	219.19	223.15	223.38	224.39
	2014	198.40	202.75	203.60	203.75	205.98	207.65	209.52	211.75	215.41	215.64	216.07	218.32
	2013	199.62	197.71	199.85	200.87	204.23	200.51	198.18	199.26	196.49	198.41	200.10	200.24
	2012								198.03	197.67	197.37	198.08	199.28

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Ex-Bank of Italy 3-5Y Index	2017	548.41	549.76	550.27	551.34	554.28	555.22	556.76					
	2016	548.96	551.14	552.17	548.96	548.96	548.96	556.18	556.21	556.03	556.47	550.44	546.41
	2015	535.09	536.20	541.91	542.76	541.53	538.76	534.09	541.97	539.68	543.93	546.70	550.34
	2014	497.60	501.73	506.68	512.41	515.71	517.23	523.24	524.68	529.15	531.84	527.64	531.86
	2013			462.99	466.39	480.92	477.65	473.82	477.58	479.22	480.75	489.49	494.12
	2012												

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Ex-Bank of Italy BOT Index	2017	319.87	319.86	319.72	319.71	319.62	319.58	319.49					
	2016	320.21	320.18	320.17	320.18	320.23	320.25	320.24	320.15	320.12	320.12	319.96	319.85
	2015	319.71	319.80	319.94	320.02	320.04	320.03	319.93	320.10	320.09	320.10	320.16	320.22
	2014	317.83	318.04	318.31	318.40	318.52	318.78	319.09	319.20	319.38	319.42	319.35	319.50
	2013	314.80	315.07	315.07	315.61	316.27	316.26	316.17	316.49	316.66	316.99	317.49	317.61
	2012								311.45	312.55	313.11	313.63	314.27

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Ex-Bank of Italy BTP Index	2017	686.41	692.09	690.60	691.65	696.38	697.36	701.27					
	2016	699.90	703.76	707.96	715.28	706.42	710.34	721.96	725.60	725.15	724.15	704.57	691.77
	2015	672.27	682.32	695.89	703.10	689.72	675.18	661.97	683.85	676.14	688.91	694.94	703.43
	2014	588.35	596.84	606.47	614.11	621.75	625.01	634.07	636.50	648.40	654.33	648.67	662.74
	2013	553.49	555.03	545.20	550.83	574.66	568.17	560.42	564.75	566.17	568.88	579.79	584.04
	2012								493.93	506.91	523.75	532.40	546.24

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Ex-Bank of Italy Index	2017	548.52	552.25	551.32	552.03	555.23	555.93	558.63					
	2016	557.75	560.26	563.05	568.02	562.12	564.78	572.63	575.07	574.80	574.14	560.73	551.79
	2015	538.56	545.36	554.53	559.34	550.60	541.02	532.10	546.90	541.81	550.25	554.33	559.99
	2014	482.49	488.12	494.64	499.89	504.91	507.09	513.30	514.96	522.84	526.76	522.82	532.17
	2013	457.49	458.88	452.14	456.05	472.16	468.03	463.05	466.07	467.18	468.89	476.42	479.36
	2012								415.66	425.11	436.86	442.91	452.39

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Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Short Eurozone Government Broad IG 10-15Y Index	2017	65.37	64.17	64.58	64.11	63.48	63.90	63.64					
	2016	66.29	65.04	63.93	62.96	64.29	62.99	60.73	60.18	60.47	60.27	62.38	64.24
	2015	68.86	66.78	65.94	64.54	66.65	68.29	70.93	68.02	69.22	67.10	66.60	65.65
	2014	85.82	83.51	81.79	80.78	79.08	78.27	76.72	75.65	73.32	72.54	72.66	70.54
	2013	89.79	89.99	90.12	89.15	84.67	86.88	88.68	87.95	88.85	87.54	85.83	85.58
	2012									97.84	97.78	94.78	93.19

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Short Eurozone Government Broad IG Index	2017	82.65	81.64	82.07	81.66	81.15	81.54	81.35					
	2016	83.81	82.66	81.74	81.00	82.08	81.02	79.01	78.57	78.91	78.69	80.47	81.85
	2015	85.74	84.06	83.54	82.32	84.13	85.09	87.18	84.96	85.99	84.35	83.96	83.27
	2014	97.30	95.41	94.56	93.98	92.82	92.20	91.12	90.34	88.67	88.16	88.36	87.03
	2013	99.93	100.39	100.02	99.34	96.62	98.23	99.44	98.80	99.46	98.49	97.33	97.02
	2012									104.83	104.20	102.78	101.77

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Target Maturity Government Bond Italy Index	2017	270.86	274.44	274.00	275.10	278.01	278.68	280.57					
	2016	279.69	281.73	283.60	288.09	282.48	285.03	291.44	292.76	293.25	292.27	282.11	275.11
	2015	267.92	270.79	277.14	280.04	274.01	265.46	258.76	269.81	265.98	273.23	276.56	281.94
	2014	219.65	223.01	228.88	232.53	237.32	239.02	244.27	245.70	252.95	256.18	253.94	262.51
	2013	202.60	203.17	198.18	200.98	213.39	209.19	205.31	207.33	208.22	209.81	215.89	217.39
	2012									174.76	177.94	188.45	192.48

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Target Maturity Government Bond Spain Index	2017	280.95	282.68	283.09	283.16	286.97	287.05	288.30					
	2016	270.80	273.20	275.96	279.30	277.00	279.85	288.23	291.48	290.46	294.86	287.77	280.02
	2015	265.82	268.76	273.74	276.36	267.43	259.85	253.73	260.59	258.52	266.56	268.99	274.07
	2014	211.28	216.85	222.22	227.50	233.64	235.25	240.59	241.69	250.71	255.95	253.94	260.88
	2013	185.10	186.15	188.34	190.30	204.48	199.48	197.80	198.52	202.60	206.91	209.57	209.29
	2012									159.09	157.62	170.44	175.40

Data as at: 31 July 2017 - 5.15pm CET

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest Rated Macro-Weighted Government Bond 1-3Y Index	2017	166.12	166.50	166.01	166.07	166.03	165.55	165.73					
	2016	166.22	166.42	166.64	166.43	166.34	166.47	166.78	166.66	166.59	166.71	166.40	166.66
	2015	165.69	165.88	165.96	166.07	165.90	165.96	165.96	166.01	165.84	166.02	166.14	166.47
	2014	164.28	164.74	164.73	164.62	164.80	165.06	165.26	165.31	165.53	165.65	165.54	165.47
	2013	164.13	163.36	164.05	164.19	164.44	164.03	163.77	164.04	163.79	164.11	164.40	164.47
	2012									164.11	164.00	163.85	163.97

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest Rated Macro-Weighted Government Bond 3-5Y Index	2017	198.69	200.06	198.91	199.35	199.71	198.26	198.62					
	2016	197.33	198.59	199.42	199.08	198.62	199.39	200.41	200.43	200.28	200.60	199.32	199.47
	2015	195.79	196.35	196.43	196.65	195.79	196.01	195.59	196.41	195.71	196.82	197.08	198.11
	2014	188.01	190.33	190.61	190.52	191.43	192.20	193.17	193.58	194.55	195.01	194.85	194.77
	2013	188.17	186.24	188.04	188.63	189.61	188.16	186.92	187.78	186.59	187.87	189.01	189.13
	2012									187.10	186.92	186.81	187.14

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest Rated Macro-Weighted Government Bond 5-7Y Index	2017	229.60	232.26	230.47	231.34	232.14	229.78	230.09					
	2016	227.08	229.75	231.66	231.53	229.94	231.80	234.48	234.77	234.38	234.89	231.98	230.90
	2015	224.75	226.14	226.13	226.87	224.77	224.73	222.74	225.11	223.57	226.37	226.74	228.62
	2014	207.12	211.53	212.25	212.32	214.09	215.80	217.51	218.77	221.04	221.73	221.75	222.63
	2013	207.53	205.20	208.42	209.67	211.84	208.91	206.43	207.72	205.25	207.51	209.23	209.53
	2012									205.39	205.09	205.03	205.70

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Highest Rated Macro-Weighted Government Bond Index	2017	226.17	229.48	227.62	228.52	229.18	226.99	226.90					
	2016	222.56	226.41	229.50	230.77	227.61	230.81	236.88	237.68	236.24	236.70	231.91	228.70
	2015	221.40	226.05	225.40	229.40	224.41	223.10	217.31	221.83	219.08	222.94	223.10	224.00
	2014	198.61	202.99	203.85	203.91	206.01	207.65	209.42	211.50	215.14	215.38	215.84	217.95
	2013	200.22	198.28	200.56	201.61	204.67	200.98	198.74	199.72	196.98	198.87	200.44	200.49
	2012									198.95	198.71	198.25	198.87

Data as at: 31 July 2017 - 5.15pm CET

Index Name	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
FTSE MTS Eonia Investable® Index	2017	140.56	140.52	140.47	140.43	140.39	140.35	140.31					
	2016	141.05	141.02	141.00	140.96	140.92	140.88	140.79	140.81	140.76	140.72	140.68	140.64
	2015	141.21	141.20	141.20	141.19	141.18	141.17	141.16	141.14	141.13	141.11	141.10	141.08
	2014	141.08	141.10	141.12	141.14	141.17	141.20	141.21	141.21	141.21	141.22	141.22	141.21
	2013	140.95	140.96	140.97	140.97	140.98	140.99	141.00	141.01	141.02	141.03	141.04	141.06
	2012								140.90	140.91	140.92	140.93	140.94

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