

Markit iBoxx™ EOD as of 9 February 2015

Date	Calculation Date	Fixing	Index Name	No of Bonds	Index Level	Day's change	Month's change	Year change	Return 1 Month	Return 1 Year
09/02/2015	09/02/2015	EU_EOD	iBoxx £ Corporates	700	303.3051343	0.179193828	-1.580310481	3.33683364	2.02620676	13.76785922
09/02/2015	09/02/2015	EU_EOD	iBoxx £ Gilts	37	291.6070164	0.340257459	-2.70157873	2.088506328	0.248077751	14.63273033
09/02/2015	09/02/2015	EU_EOD	iBoxx £ Overall	1054	292.0418246	0.29351151	-2.374040035	2.358460342	0.709716235	14.15723708
09/02/2015	09/02/2015	EU_EOD	iBoxx € Corporates	1560	215.0432966	0.100976044	0.250377364	1.100988859	0.924253277	7.858912888
09/02/2015	09/02/2015	EU_EOD	iBoxx € Eurozone	318	226.2908196	-0.145698837	-0.175531734	2.082467361	1.768561634	12.78116566
09/02/2015	09/02/2015	EU_EOD	iBoxx € Overall	2991	222.1039709	-0.063053204	-0.046318662	1.649764506	1.396791223	10.7352651
09/02/2015	06/02/2015	US_EOD	iBoxx Global Inflation-linked (Prev. day)	131	249.0284783	-1.3760469	-1.379425037	-0.72592185	-0.140036396	2.465268557