

Bond Data Table

	Dec-11	Mar-12	Jun-12	Sep-12	Dec-12	Mar-13	Jun-13	Sep-13	Dec-13	Mar-14	Jun-14	Sep-14	Dec-14	Mar-15	Jun-15	Sep-15	Dec-15	
Volume €m																		
0-1 Year	4,050	2,550	3,350	2,800	3,250	2,600	1,450	1,450	1,020	1,000	1,000	-	500	500	500	1,000	500	
1-2 Years	2,000	3,250	2,250	3,250	1,020	1,020	1,020	20	500	500	500	1,000	2,000	2,000	3,675	1,675	2,075	
2-3 Years	1,020	1,020	1,020	20	500	500	500	1,000	3,000	3,000	4,675	4,175	2,075	2,925	1,250	1,750	1,350	
3-4 Years	-	-	-	-	2,500	3,000	4,675	4,175	2,075	2,925	1,250	1,750	1,350	1,000	1,000	565	565	
4-5 Years	2,500	2,500	4,175	4,175	2,075	2,925	1,250	1,750	1,350	500	500	565	565	65	65	750	750	
5-10 Years	2,790	2590	915	915	915	65	65	65	65	565	565	1,150	1,150	1,900	1,900	1,900	1,900	
10 Years+	25	25	25	25	25	25	25	25	25	25	25	25	25	25	25	25	25	
% of Total																		
0-1 Year	32.7%	21.4%	28.5%	25.0%	31.6%	25.7%	16.1%	17.1%	12.7%	11.7%	11.7%	0.0%	6.5%	5.9%	5.9%	13.0%	7.0%	
1-2 Years	16.1%	27.2%	19.2%	29.1%	9.9%	10.1%	11.4%	0.2%	6.2%	5.9%	5.9%	11.5%	26.1%	23.8%	43.7%	21.9%	29.0%	
2-3 Years	8.2%	8.5%	8.7%	0.2%	4.9%	4.9%	5.6%	11.8%	37.3%	35.2%	54.9%	48.2%	27.1%	34.8%	14.9%	22.8%	18.8%	
3-4 Years	0.0%	0.0%	0.0%	0.0%	24.3%	29.6%	52.0%	49.2%	25.8%	34.4%	14.7%	20.2%	17.6%	11.9%	11.9%	7.4%	7.9%	
4-5 Years	20.2%	20.9%	35.6%	37.3%	20.2%	28.9%	13.9%	20.6%	16.8%	5.9%	5.9%	6.5%	7.4%	0.8%	0.8%	9.8%	10.5%	
5-10 Years	22.5%	21.7%	7.8%	8.2%	8.9%	0.6%	0.7%	0.8%	0.8%	6.6%	6.6%	13.3%	15.0%	22.6%	22.6%	24.8%	26.5%	
10 Years+	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	
Number																		
0-1 Year	2	2	3	2	3	3	2	2	2	1	1	0	1	1	1	2	1	
1-2 Years	2	3	2	3	2	2	2	1	1	1	1	2	2	2	3	1	2	
2-3 Years	2	2	2	1	1	1	1	2	2	2	3	2	2	3	2	3	2	
3-4 Years	-	-	-	-	1	2	3	2	2	3	2	3	2	2	2	3	3	
4-5 Years	1	1	3	3	2	3	2	3	2	1	1	3	3	2	2	1	1	
5-10 Years	5	5	3	3	3	2	2	2	2	3	3	2	2	3	3	3	3	
10 Years+	3	3	3	3	3	3	3	3	3	3	3	3	3	3	3	3	3	
% of Total																		
0-1 Year	13.3%	12.5%	18.8%	13.3%	20.0%	18.8%	13.3%	13.3%	14.3%	7.1%	7.1%	0.0%	6.7%	6.3%	6.3%	12.5%	6.7%	
1-2 Years	13.3%	18.8%	12.5%	20.0%	13.3%	12.5%	13.3%	6.7%	7.1%	7.1%	7.1%	13.3%	13.3%	12.5%	18.8%	6.3%	13.3%	
2-3 Years	13.3%	12.5%	12.5%	6.7%	6.7%	6.3%	6.7%	13.3%	14.3%	14.3%	21.4%	13.3%	13.3%	18.8%	12.5%	18.8%	13.3%	
3-4 Years	0.0%	0.0%	0.0%	0.0%	6.7%	12.5%	20.0%	13.3%	14.3%	21.4%	14.3%	20.0%	13.3%	12.5%	12.5%	18.8%	20.0%	
4-5 Years	6.7%	6.3%	18.8%	20.0%	13.3%	18.8%	13.3%	20.0%	14.3%	7.1%	7.1%	20.0%	20.0%	12.5%	12.5%	6.3%	6.7%	
5-10 Years	33.3%	31.3%	18.8%	20.0%	20.0%	12.5%	13.3%	13.3%	14.3%	21.4%	21.4%	13.3%	13.3%	18.8%	18.8%	18.8%	20.0%	
10 Years+	20.0%	18.8%	18.8%	20.0%	20.0%	18.8%	20.0%	20.0%	21.4%	21.4%	21.4%	20.0%	20.0%	18.8%	18.8%	18.8%	20.0%	

Bond Data Table

Mar-16	Jun-16	Sep-16	Dec-16	Mar-17	Jun-17	Mar-17	Jun-17	Sep-17	Dec-17	Mar-18	Jun-18	Sep-18	Dec-18
500	2,175	1,675	2,075	2,925	1,250	2,925	1,250	500	500	1,000	1,000	565	565
2,925	1,250	1,750	1,350	1,000	1,000	1,000	1,000	515	565	65	65	750	750
1,000	1,000	565	565	65	65	65	65	800	750	1,250	1,250	1,150	1,150
65	65	750	750	1,250	1,250	1,250	1,250	1,150	1,150	1,400	1,400	1,250	1,250
1,250	1,250	1,150	1,150	1,400	1,400	1,400	1,400	1,250	1,250	1,500	1,500	1,000	1,000
2,400	2,400	1,750	1,750	2,500	2,500	2,500	2,500	3,250	3,250	2,250	2,255	2,255	5,255
25	25	25	25	25	25	25	25	25	25	25	20	20	20
6.1%	26.6%	21.9%	27.1%	31.9%	16.7%	31.9%	16.7%	6.7%	6.7%	13.4%	13.4%	8.1%	5.7%
35.8%	15.3%	22.8%	17.6%	10.9%	13.4%	10.9%	13.4%	6.9%	7.5%	0.9%	0.9%	10.7%	7.5%
12.2%	12.2%	7.4%	7.4%	0.7%	0.9%	0.7%	0.9%	10.7%	10.0%	16.7%	16.7%	16.5%	11.5%
0.8%	0.8%	9.8%	9.8%	13.6%	16.7%	13.6%	16.7%	15.4%	15.4%	18.7%	18.7%	17.9%	12.5%
15.3%	15.3%	15.0%	15.0%	15.3%	18.7%	15.3%	18.7%	16.7%	16.7%	20.0%	20.0%	14.3%	10.0%
29.5%	29.5%	22.8%	22.8%	27.3%	33.4%	27.3%	33.4%	43.4%	43.4%	30.0%	30.1%	32.3%	52.6%
0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.3%	0.2%
1	2	1	2	3	2	3	2	1	1	2	2	3	3
3	2	3	2	2	2	2	2	2	3	2	2	1	1
2	2	3	3	2	2	2	2	2	1	2	2	2	2
2	2	1	1	2	2	2	2	2	2	2	2	2	2
2	2	2	2	2	2	2	2	2	2	2	2	1	1
3	3	2	2	3	3	3	3	4	4	3	4	4	8
3	3	3	3	3	3	3	3	3	3	3	2	2	2
6.3%	12.5%	6.8%	13.3%	17.6%	12.5%	17.6%	12.5%	6.2%	6.3%	12.5%	12.5%	20.0%	15.8%
18.8%	12.5%	20.0%	13.3%	11.8%	12.5%	11.8%	12.5%	12.5%	18.8%	12.5%	12.5%	6.7%	5.3%
12.5%	12.5%	20.0%	20.0%	11.8%	12.5%	11.8%	12.5%	12.5%	6.3%	12.5%	12.5%	13.3%	10.5%
12.5%	12.5%	6.8%	6.8%	11.8%	12.5%	11.8%	12.5%	12.5%	12.5%	12.5%	12.5%	13.3%	10.5%
12.5%	12.5%	13.2%	13.3%	11.8%	12.5%	11.8%	12.5%	12.5%	12.5%	12.5%	12.5%	6.7%	5.3%
18.8%	18.8%	13.2%	13.3%	17.6%	18.8%	17.6%	18.8%	25.0%	25.0%	18.8%	25.0%	26.7%	42.1%
18.6%	18.6%	20.0%	20.0%	17.6%	18.8%	17.6%	18.8%	18.8%	18.8%	18.8%	12.5%	13.3%	10.5%