

Irish Stock Exchange Daily Bond Index Report

Friday 15 April, 2016

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Bond Indices Performance

| Index | Close Value 15-Apr-2016 | Previous Close Value 14-Apr-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------------------|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 120.08 | 119.87 | 0.180% | -0.45% | -0.45% | 1.18% | 20.08% | 6.26 | 6.22 | 0.71 |
| All Bond Index (Return) | 200.11 | 199.74 | 0.186% | -0.30% | -0.30% | 2.17% | 100.11% | 6.26 | 6.22 | 0.71 |
| Under 3 Bond Index (Clean) | 92.17 | 92.13 | 0.037% | -0.12% | -0.12% | -1.03% | -7.83% | 2.00 | 2.01 | -0.34 |
| Under 3 Bond Index (Return) | 143.30 | 143.23 | 0.048% | 0.06% | 0.06% | 0.26% | 43.30% | 2.00 | 2.01 | -0.34 |
| Under 5 Bond Index (Clean) | 105.38 | 105.31 | 0.066% | -0.04% | -0.04% | -0.60% | 5.38% | 3.09 | 3.10 | -0.15 |
| Under 5 Bond Index (Return) | 168.15 | 168.03 | 0.075% | 0.13% | 0.13% | 0.60% | 68.15% | 3.09 | 3.10 | -0.15 |
| Under 10 Bond Index (Clean) | 115.85 | 115.71 | 0.120% | -0.23% | -0.23% | 0.33% | 15.85% | 4.61 | 4.60 | 0.28 |
| Under 10 Bond Index (Return) | 188.36 | 188.12 | 0.129% | -0.08% | -0.08% | 1.40% | 88.36% | 4.61 | 4.60 | 0.28 |
| 5 Plus Bond Index (Clean) | 132.46 | 132.07 | 0.296% | -0.86% | -0.86% | 3.40% | 32.46% | 9.52 | 9.43 | 1.00 |
| 5 Plus Bond Index (Return) | 224.35 | 223.68 | 0.301% | -0.75% | -0.75% | 4.11% | 124.35% | 9.52 | 9.43 | 1.00 |
| 10 Plus Bond Index (Clean) | 140.32 | 139.66 | 0.473% | -1.54% | -1.54% | 6.50% | 40.32% | 14.39 | 14.19 | 1.40 |
| 10 Plus Bond Index (Return) | 248.65 | 247.48 | 0.472% | -1.46% | -1.46% | 6.98% | 148.65% | 14.39 | 14.19 | 1.40 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal Amt O/S(m) | O/S Amt | |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
| | | | | | | | | | | | | Clean Price | Dirty Price |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 100.11 | 4.58 | 363 | 104.68 | 0.00 | 7,282 | 7,290 | 7623 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 108.79 | 2.71 | 180 | 111.51 | 0.00 | 6,389 | 6,951 | 7124 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.14 | 2.22 | 180 | 114.36 | 0.00 | 9,256 | 10,379 | 10584 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 114.61 | 3.64 | 302 | 118.25 | 0.00 | 7,700 | 8,825 | 9105 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 121.19 | 2.91 | 180 | 124.10 | 0.00 | 6,767 | 8,200 | 8397 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.46 | 4.48 | 363 | 122.93 | 0.00 | 11,269 | 13,348 | 13853 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.61 | 2.47 | 180 | 125.08 | 0.00 | 8,252 | 10,118 | 10321 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.69 | 0.07 | 31 | 103.76 | 0.00 | 4,863 | 5,042 | 5045 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 124.17 | 0.28 | 26 | 124.45 | 0.00 | 5,480 | 6,804 | 6819 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 121.71 | 0.26 | 28 | 121.97 | 0.00 | 8,137 | 9,903 | 9925 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 140.01 | 0.49 | 33 | 140.50 | 0.00 | 11,520 | 16,129 | 16186 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.75 | 0.25 | 92 | 102.00 | 0.00 | 4,750 | 4,833 | 4845 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 115.14 | 2.21 | 336 | 117.35 | 0.00 | 7,928 | 9,128 | 9303 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 105.11 | 0.31 | 57 | 105.42 | 0.00 | 5,390 | 5,665 | 5682 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 15-Apr-2016 | Previous Index Price 14-Apr-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 100.11 | 100.10 | 0.007% | -0.083% | -0.083% | -1.282% | -7.84 | 0.01 | 0.01 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 108.79 | 108.76 | 0.029% | -0.199% | -0.199% | -1.297% | -0.35 | 1.45 | 1.45 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.14 | 112.09 | 0.043% | -0.069% | -0.069% | -0.635% | -0.33 | 2.38 | 2.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.61 | 114.54 | 0.064% | 0.022% | 0.022% | -0.544% | -0.20 | 2.94 | 2.95 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 121.19 | 121.13 | 0.045% | -0.049% | -0.049% | -0.776% | -0.14 | 3.21 | 3.22 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.46 | 118.35 | 0.093% | 0.034% | 0.034% | -0.164% | -0.11 | 3.77 | 3.77 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.61 | 122.50 | 0.094% | -0.061% | -0.061% | -0.187% | -0.02 | 4.10 | 4.10 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.69 | 103.52 | 0.166% | -0.022% | -0.022% | 1.470% | 0.17 | 5.79 | 5.78 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.17 | 123.95 | 0.177% | -0.283% | -0.283% | 1.511% | 0.36 | 6.27 | 6.24 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.71 | 121.49 | 0.184% | -0.547% | -0.547% | 2.170% | 0.58 | 7.15 | 7.10 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 140.01 | 139.67 | 0.241% | -0.752% | -0.752% | 2.270% | 0.74 | 7.55 | 7.49 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.75 | 101.46 | 0.283% | -0.894% | -0.894% | | 0.82 | 9.61 | 9.53 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.14 | 114.77 | 0.327% | -1.358% | -1.358% | 5.512% | 1.22 | 12.03 | 11.89 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.11 | 104.20 | 0.870% | -2.271% | -2.271% | 9.652% | 1.77 | 22.31 | 21.92 |

| Return Price Performance | | | Index Price 15-Apr-2016 | Previous Index Price 14-Apr-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.68 | 104.66 | 0.019% | 0.102% | 0.102% | 0.034% | -7.84 | 0.01 | 0.01 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.51 | 111.46 | 0.041% | 0.008% | 0.008% | 0.150% | -0.35 | 1.45 | 1.45 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.36 | 114.30 | 0.052% | 0.095% | 0.095% | 0.519% | -0.33 | 2.38 | 2.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.25 | 118.16 | 0.073% | 0.175% | 0.175% | 0.554% | -0.20 | 2.94 | 2.95 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.10 | 124.02 | 0.058% | 0.148% | 0.148% | 0.621% | -0.14 | 3.21 | 3.22 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.93 | 122.81 | 0.099% | 0.183% | 0.183% | 0.913% | -0.11 | 3.77 | 3.77 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.08 | 124.95 | 0.103% | 0.105% | 0.105% | 0.987% | -0.02 | 4.10 | 4.10 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.76 | 103.58 | 0.168% | 0.010% | 0.010% | 0.907% | 0.17 | 5.79 | 5.78 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.45 | 124.22 | 0.186% | -0.154% | -0.154% | -0.742% | 0.36 | 6.27 | 6.24 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.97 | 121.74 | 0.191% | -0.433% | -0.433% | 0.135% | 0.58 | 7.15 | 7.10 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 140.50 | 140.14 | 0.251% | -0.594% | -0.594% | -0.524% | 0.74 | 7.55 | 7.49 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.00 | 101.71 | 0.285% | -0.852% | -0.852% | | 0.82 | 9.61 | 9.53 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 117.35 | 116.97 | 0.326% | -1.251% | -1.251% | 6.067% | 1.22 | 12.03 | 11.89 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.42 | 104.51 | 0.873% | -2.191% | -2.191% | 8.027% | 1.77 | 22.31 | 21.92 |