

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 April, 2016

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Bond Indices Performance

| Index | Close Value 27-Apr-2016 | Previous Close Value 26-Apr-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.12 | 119.16 | -0.032% | -1.24% | -1.24% | 0.37% | 19.12% | 6.19 | 6.14 | 0.82 |
| All Bond Index (Return) | 198.75 | 198.79 | -0.022% | -0.98% | -0.98% | 1.47% | 98.75% | 6.19 | 6.14 | 0.82 |
| Under 3 Bond Index (Clean) | 92.02 | 92.03 | -0.007% | -0.28% | -0.28% | -1.18% | -7.98% | 1.98 | 1.98 | -0.32 |
| Under 3 Bond Index (Return) | 143.28 | 143.27 | 0.006% | 0.05% | 0.05% | 0.24% | 43.28% | 1.98 | 1.98 | -0.32 |
| Under 5 Bond Index (Clean) | 105.21 | 105.17 | 0.036% | -0.21% | -0.21% | -0.77% | 5.21% | 3.06 | 3.07 | -0.14 |
| Under 5 Bond Index (Return) | 168.11 | 168.03 | 0.047% | 0.10% | 0.10% | 0.58% | 68.11% | 3.06 | 3.07 | -0.14 |
| Under 10 Bond Index (Clean) | 115.34 | 115.32 | 0.014% | -0.67% | -0.67% | -0.12% | 15.34% | 4.58 | 4.56 | 0.35 |
| Under 10 Bond Index (Return) | 187.76 | 187.72 | 0.024% | -0.39% | -0.39% | 1.08% | 87.76% | 4.58 | 4.56 | 0.35 |
| 5 Plus Bond Index (Clean) | 130.56 | 130.69 | -0.100% | -2.28% | -2.28% | 1.91% | 30.56% | 9.42 | 9.31 | 1.14 |
| 5 Plus Bond Index (Return) | 221.34 | 221.54 | -0.093% | -2.08% | -2.08% | 2.71% | 121.34% | 9.42 | 9.31 | 1.14 |
| 10 Plus Bond Index (Clean) | 136.76 | 137.12 | -0.258% | -4.04% | -4.04% | 3.80% | 36.76% | 14.23 | 14.01 | 1.57 |
| 10 Plus Bond Index (Return) | 242.55 | 243.16 | -0.251% | -3.87% | -3.87% | 4.36% | 142.55% | 14.23 | 14.01 | 1.57 |

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 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 108.64 | 2.89 | 192 | 111.54 | 0.00 | 6,389 | 6,941 | 7126 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 111.95 | 2.37 | 192 | 114.31 | 0.00 | 9,256 | 10,361 | 10580 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 114.54 | 3.79 | 314 | 118.32 | 0.00 | 7,700 | 8,819 | 9111 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 121.03 | 3.10 | 192 | 124.13 | 0.00 | 6,767 | 8,189 | 8399 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.19 | 0.11 | 9 | 118.30 | 0.00 | 11,269 | 13,319 | 13331 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.35 | 2.63 | 192 | 124.98 | 0.00 | 8,252 | 10,096 | 10313 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.38 | 0.09 | 43 | 103.48 | 0.00 | 4,863 | 5,027 | 5032 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 123.29 | 0.41 | 38 | 123.70 | 0.00 | 5,480 | 6,756 | 6778 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.60 | 0.37 | 40 | 120.98 | 0.00 | 8,137 | 9,813 | 9844 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 138.48 | 0.67 | 45 | 139.15 | 0.00 | 11,520 | 15,953 | 16030 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 100.40 | 0.29 | 104 | 100.68 | 0.00 | 4,750 | 4,769 | 4782 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 112.81 | 2.29 | 348 | 115.10 | 0.00 | 7,928 | 8,944 | 9125 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 100.49 | 0.38 | 69 | 100.87 | 0.00 | 5,390 | 5,416 | 5436 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 27-Apr-2016 | Previous Index Price 26-Apr-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 108.64 | 108.65 | -0.002% | -0.337% | -0.337% | -1.433% | -0.35 | 1.42 | 1.43 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 111.95 | 111.96 | -0.009% | -0.241% | -0.241% | -0.806% | -0.31 | 2.35 | 2.36 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.54 | 114.50 | 0.031% | -0.039% | -0.039% | -0.605% | -0.21 | 2.91 | 2.92 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 121.03 | 120.98 | 0.044% | -0.179% | -0.179% | -0.905% | -0.14 | 3.18 | 3.19 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.19 | 118.12 | 0.063% | -0.190% | -0.190% | -0.388% | -0.07 | 3.74 | 3.74 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.35 | 122.26 | 0.072% | -0.275% | -0.275% | -0.401% | 0.00 | 4.07 | 4.07 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.38 | 103.32 | 0.062% | -0.319% | -0.319% | 1.168% | 0.22 | 5.76 | 5.75 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.29 | 123.30 | -0.005% | -0.990% | -0.990% | 0.791% | 0.46 | 6.24 | 6.21 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.60 | 120.65 | -0.040% | -1.451% | -1.451% | 1.242% | 0.71 | 7.11 | 7.06 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.48 | 138.54 | -0.040% | -1.835% | -1.835% | 1.154% | 0.87 | 7.51 | 7.45 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 100.40 | 100.40 | -0.005% | -2.209% | -2.209% | | 0.96 | 9.58 | 9.49 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.81 | 112.99 | -0.155% | -3.351% | -3.351% | 3.380% | 1.39 | 11.98 | 11.82 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.49 | 101.15 | -0.650% | -6.569% | -6.569% | 4.830% | 1.98 | 22.11 | 21.68 |

| Return Price Performance | | | Index Price 27-Apr-2016 | Previous Index Price 26-Apr-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.54 | 111.52 | 0.012% | 0.036% | 0.036% | 0.178% | -0.35 | 1.42 | 1.43 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.31 | 114.31 | 0.002% | 0.055% | 0.055% | 0.479% | -0.31 | 2.35 | 2.36 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.32 | 118.28 | 0.040% | 0.238% | 0.238% | 0.617% | -0.21 | 2.91 | 2.92 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.13 | 124.06 | 0.056% | 0.178% | 0.178% | 0.651% | -0.14 | 3.18 | 3.19 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.30 | 118.21 | 0.074% | -3.589% | -3.589% | -2.887% | -0.07 | 3.74 | 3.74 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.98 | 124.88 | 0.082% | 0.026% | 0.026% | 0.908% | 0.00 | 4.07 | 4.07 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.48 | 103.41 | 0.064% | -0.262% | -0.262% | 0.633% | 0.22 | 5.76 | 5.75 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.70 | 123.69 | 0.004% | -0.758% | -0.758% | -1.342% | 0.46 | 6.24 | 6.21 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.98 | 121.01 | -0.031% | -1.244% | -1.244% | -0.681% | 0.71 | 7.11 | 7.06 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.15 | 139.19 | -0.029% | -1.548% | -1.548% | -1.479% | 0.87 | 7.51 | 7.45 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 100.68 | 100.68 | -0.002% | -2.132% | -2.132% | | 0.96 | 9.58 | 9.49 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.10 | 115.27 | -0.147% | -3.143% | -3.143% | 4.035% | 1.39 | 11.98 | 11.82 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.87 | 101.52 | -0.642% | -6.418% | -6.418% | 3.358% | 1.98 | 22.11 | 21.68 |