

Irish Stock Exchange Daily Bond Index Report

Monday 31 August, 2015

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Bond Indices Performance

| Index | Close Value 31-Aug-2015 | Previous Close Value 28-Aug-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 118.46 | 118.63 | -0.146% | -1.00% | 1.11% | -1.87% | 18.46% | 5.81 | 5.75 | 1.14 |
| All Bond Index (Return) | 193.20 | 193.42 | -0.114% | -0.68% | 1.71% | 0.54% | 93.20% | 5.81 | 5.75 | 1.14 |
| Under 3 Bond Index (Clean) | 94.39 | 94.40 | -0.015% | -0.40% | -0.57% | -2.51% | -5.61% | 1.26 | 1.26 | -0.07 |
| Under 3 Bond Index (Return) | 142.69 | 142.66 | 0.022% | 0.00% | 0.21% | 0.51% | 42.69% | 1.26 | 1.26 | -0.07 |
| Under 5 Bond Index (Clean) | 106.83 | 106.87 | -0.038% | -0.48% | 0.06% | -2.05% | 6.83% | 2.99 | 2.99 | 0.21 |
| Under 5 Bond Index (Return) | 166.10 | 166.11 | -0.004% | -0.12% | 0.76% | 1.37% | 66.10% | 2.99 | 2.99 | 0.21 |
| Under 10 Bond Index (Clean) | 115.54 | 115.66 | -0.104% | -0.78% | 0.73% | -2.09% | 15.54% | 4.69 | 4.65 | 0.78 |
| Under 10 Bond Index (Return) | 183.55 | 183.68 | -0.071% | -0.45% | 1.36% | 0.37% | 83.55% | 4.69 | 4.65 | 0.78 |
| 5 Plus Bond Index (Clean) | 126.63 | 126.95 | -0.251% | -1.52% | 2.16% | -2.60% | 26.63% | 8.60 | 8.48 | 1.46 |
| 5 Plus Bond Index (Return) | 211.01 | 211.48 | -0.222% | -1.24% | 2.67% | -1.22% | 111.01% | 8.60 | 8.48 | 1.46 |
| 10 Plus Bond Index (Clean) | 128.85 | 129.55 | -0.542% | -3.08% | 4.82% | -7.83% | 28.85% | 16.63 | 16.28 | 2.11 |
| 10 Plus Bond Index (Return) | 225.73 | 226.91 | -0.520% | -2.88% | 5.18% | -6.26% | 125.73% | 16.63 | 16.28 | 2.11 |

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 | 102.98 | 1.70 | 135 | 104.68 | 0.00 | 8,132 | 8,374 | 8512 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 111.78 | 4.78 | 317 | 116.56 | 0.00 | 6,389 | 7,142 | 7447 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 113.89 | 3.91 | 317 | 117.80 | 0.00 | 9,256 | 10,541 | 10903 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.12 | 0.89 | 74 | 117.02 | 0.00 | 7,700 | 8,942 | 9010 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 122.99 | 5.12 | 317 | 128.12 | 0.00 | 6,767 | 8,322 | 8669 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.82 | 1.66 | 135 | 120.48 | 0.00 | 11,609 | 13,794 | 13987 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.90 | 4.34 | 317 | 127.24 | 0.00 | 8,252 | 10,141 | 10500 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 100.29 | 0.37 | 169 | 100.66 | 0.00 | 4,863 | 4,877 | 4895 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 120.94 | 1.75 | 164 | 122.69 | 0.00 | 5,480 | 6,627 | 6723 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 117.83 | 1.55 | 166 | 119.38 | 0.00 | 8,137 | 9,588 | 9714 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 135.69 | 2.53 | 171 | 138.22 | 0.00 | 11,745 | 15,937 | 16234 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 107.02 | 0.71 | 108 | 107.73 | 0.00 | 5,872 | 6,284 | 6325 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 93.35 | 1.06 | 194 | 94.41 | 0.00 | 5,057 | 4,720 | 4774 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 31-Aug-2015 | Previous Index Price 28-Aug-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|--------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 102.98 | 102.99 | -0.015% | -0.365% | -0.685% | -2.769% | -0.15 | 0.63 | 0.63 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.78 | 111.80 | -0.015% | -0.432% | -0.441% | -2.162% | -0.04 | 1.98 | 1.99 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 113.89 | 113.92 | -0.026% | -0.453% | 0.019% | -1.529% | 0.05 | 2.90 | 2.90 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.12 | 116.18 | -0.049% | -0.429% | 0.237% | -1.292% | 0.14 | 3.57 | 3.56 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 122.99 | 123.07 | -0.061% | -0.566% | 0.232% | -2.175% | 0.29 | 3.67 | 3.66 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.82 | 118.89 | -0.055% | -0.557% | 0.580% | -1.433% | 0.39 | 4.26 | 4.24 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.90 | 122.99 | -0.073% | -0.582% | 0.684% | -1.859% | 0.47 | 4.54 | 4.52 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.29 | 100.45 | -0.157% | -0.836% | 1.418% | | 0.75 | 6.37 | 6.32 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.94 | 121.21 | -0.220% | -1.255% | 1.558% | -0.958% | 1.00 | 6.68 | 6.61 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 117.83 | 118.01 | -0.154% | -1.245% | 2.165% | -0.790% | 1.19 | 7.55 | 7.46 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.69 | 136.04 | -0.262% | -1.487% | 1.831% | -1.642% | 1.38 | 7.84 | 7.74 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.02 | 107.49 | -0.437% | -2.660% | 3.387% | -0.592% | 1.85 | 12.56 | 12.33 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 93.35 | 93.99 | -0.681% | -3.631% | 6.771% | | 2.31 | 22.01 | 21.51 |

| Return Price Performance | | | Index Price 31-Aug-2015 | Previous Index Price 28-Aug-2015 | % 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 | 104.65 | 0.021% | 0.012% | 0.068% | -4.095% | -0.15 | 0.63 | 0.63 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.56 | 116.53 | 0.024% | -0.015% | 0.379% | 1.033% | -0.04 | 1.98 | 1.99 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.80 | 117.79 | 0.006% | -0.115% | 0.672% | 1.053% | 0.05 | 2.90 | 2.90 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.02 | 117.04 | -0.018% | -0.108% | 0.881% | -2.492% | 0.14 | 3.57 | 3.56 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 128.12 | 128.14 | -0.021% | -0.155% | 1.015% | 0.940% | 0.29 | 3.67 | 3.66 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.48 | 120.51 | -0.023% | -0.234% | 1.217% | -2.612% | 0.39 | 4.26 | 4.24 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 127.24 | 127.29 | -0.038% | -0.232% | 1.341% | 0.793% | 0.47 | 4.54 | 4.52 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.66 | 100.81 | -0.151% | -0.767% | 1.551% | | 0.75 | 6.37 | 6.32 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.69 | 122.93 | -0.191% | -0.973% | 2.094% | -1.976% | 1.00 | 6.68 | 6.61 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.38 | 119.53 | -0.129% | -0.993% | 2.643% | -1.708% | 1.19 | 7.55 | 7.46 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.22 | 138.53 | -0.225% | -1.137% | 2.489% | -2.860% | 1.38 | 7.84 | 7.74 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.73 | 108.18 | -0.416% | -2.464% | 3.770% | -0.237% | 1.85 | 12.56 | 12.33 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 94.41 | 95.04 | -0.657% | -3.424% | 7.101% | | 2.31 | 22.01 | 21.51 |