

Irish Stock Exchange Daily Bond Index Report

Thursday 4 February, 2016

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Bond Indices Performance

| Index | Close Value 04-Feb-2016 | Previous Close Value 03-Feb-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.98 | 120.09 | -0.085% | -0.15% | 1.10% | 1.10% | 19.98% | 5.82 | 5.77 | 0.80 |
| All Bond Index (Return) | 198.64 | 198.78 | -0.074% | -0.10% | 1.41% | 1.41% | 98.64% | 5.82 | 5.77 | 0.80 |
| Under 3 Bond Index (Clean) | 92.88 | 92.93 | -0.050% | -0.11% | -0.26% | -0.26% | -7.12% | 1.55 | 1.55 | -0.25 |
| Under 3 Bond Index (Return) | 143.16 | 143.21 | -0.037% | -0.04% | 0.16% | 0.16% | 43.16% | 1.55 | 1.55 | -0.25 |
| Under 5 Bond Index (Clean) | 106.00 | 106.07 | -0.061% | -0.14% | -0.02% | -0.02% | 6.00% | 2.88 | 2.88 | -0.07 |
| Under 5 Bond Index (Return) | 167.77 | 167.85 | -0.049% | -0.07% | 0.37% | 0.37% | 67.77% | 2.88 | 2.88 | -0.07 |
| Under 10 Bond Index (Clean) | 116.18 | 116.26 | -0.074% | -0.12% | 0.61% | 0.61% | 16.18% | 4.37 | 4.35 | 0.36 |
| Under 10 Bond Index (Return) | 187.53 | 187.65 | -0.062% | -0.06% | 0.96% | 0.96% | 87.53% | 4.37 | 4.35 | 0.36 |
| 5 Plus Bond Index (Clean) | 131.33 | 131.48 | -0.114% | -0.18% | 2.51% | 2.51% | 31.33% | 9.37 | 9.26 | 1.11 |
| 5 Plus Bond Index (Return) | 221.36 | 221.59 | -0.104% | -0.13% | 2.72% | 2.72% | 121.36% | 9.37 | 9.26 | 1.11 |
| 10 Plus Bond Index (Clean) | 137.41 | 137.62 | -0.155% | -0.36% | 4.29% | 4.29% | 37.41% | 14.76 | 14.53 | 1.58 |
| 10 Plus Bond Index (Return) | 242.70 | 243.06 | -0.149% | -0.32% | 4.42% | 4.42% | 142.70% | 14.76 | 14.53 | 1.58 |

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 | 100.94 | 3.68 | 292 | 104.62 | 0.00 | 8,132 | 8,208 | 8508 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 109.93 | 1.64 | 109 | 111.57 | 0.00 | 6,389 | 7,024 | 7129 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.73 | 1.34 | 109 | 114.07 | 0.00 | 9,256 | 10,434 | 10558 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.13 | 2.79 | 231 | 117.91 | 0.00 | 7,700 | 8,865 | 9079 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 122.07 | 1.76 | 109 | 123.83 | 0.00 | 6,767 | 8,260 | 8379 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.94 | 3.60 | 292 | 122.54 | 0.00 | 11,609 | 13,807 | 14225 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.21 | 1.49 | 109 | 124.71 | 0.00 | 8,252 | 10,168 | 10291 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.41 | 0.72 | 326 | 104.12 | 0.00 | 4,863 | 5,028 | 5063 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 124.16 | 3.43 | 321 | 127.59 | 0.00 | 5,480 | 6,803 | 6991 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 121.25 | 3.01 | 323 | 124.25 | 0.00 | 8,137 | 9,866 | 10110 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 139.63 | 4.85 | 328 | 144.48 | 0.00 | 11,745 | 16,400 | 16970 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 15-May-26 | 1 | Annual | 100.16 | 0.06 | 21 | 100.21 | 0.00 | 3,000 | 3,005 | 3006 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 113.37 | 1.74 | 265 | 115.11 | 0.00 | 7,928 | 8,987 | 9125 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 101.50 | 1.92 | 351 | 103.42 | 0.00 | 5,145 | 5,221 | 5320 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 04-Feb-2016 | Previous Index Price 03-Feb-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 100.94 | 100.99 | -0.048% | -0.057% | -0.459% | -0.459% | -0.30 | 0.19 | 0.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 109.93 | 109.98 | -0.041% | -0.109% | -0.266% | -0.266% | -0.34 | 1.64 | 1.65 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.73 | 112.80 | -0.058% | -0.153% | -0.111% | -0.111% | -0.21 | 2.57 | 2.58 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.13 | 115.23 | -0.089% | -0.185% | -0.095% | -0.095% | -0.10 | 3.13 | 3.14 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 122.07 | 122.14 | -0.055% | -0.135% | -0.053% | -0.053% | -0.07 | 3.41 | 3.41 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.94 | 119.02 | -0.071% | -0.151% | 0.240% | 0.240% | -0.02 | 3.82 | 3.83 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.21 | 123.28 | -0.057% | -0.156% | 0.304% | 0.304% | 0.05 | 4.29 | 4.29 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.41 | 103.43 | -0.019% | -0.034% | 1.191% | 1.191% | 0.24 | 5.94 | 5.92 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.16 | 124.29 | -0.101% | -0.121% | 1.500% | 1.500% | 0.44 | 6.26 | 6.24 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.25 | 121.39 | -0.117% | -0.130% | 1.781% | 1.781% | 0.70 | 7.14 | 7.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.63 | 139.77 | -0.104% | -0.077% | 1.993% | 1.993% | 0.85 | 7.45 | 7.39 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 100.16 | 100.32 | -0.164% | -0.179% | | | 0.98 | 9.80 | 9.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 113.37 | 113.42 | -0.046% | -0.194% | 3.885% | 3.885% | 1.36 | 12.21 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 101.50 | 101.84 | -0.339% | -0.743% | 5.881% | 5.881% | 1.93 | 21.94 | 21.52 |

| Return Price Performance | | | Index Price 04-Feb-2016 | Previous Index Price 03-Feb-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.62 | 104.66 | -0.033% | 0.017% | -0.023% | -0.023% | -0.30 | 0.19 | 0.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.57 | 111.60 | -0.027% | -0.027% | 0.210% | 0.210% | -0.34 | 1.64 | 1.65 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.07 | 114.13 | -0.046% | -0.087% | 0.270% | 0.270% | -0.21 | 2.57 | 2.58 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.91 | 118.00 | -0.076% | -0.119% | 0.265% | 0.265% | -0.10 | 3.13 | 3.14 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.83 | 123.88 | -0.041% | -0.055% | 0.406% | 0.406% | -0.07 | 3.41 | 3.41 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.54 | 122.61 | -0.060% | -0.086% | 0.589% | 0.589% | -0.02 | 3.82 | 3.83 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.71 | 124.76 | -0.045% | -0.088% | 0.688% | 0.688% | 0.05 | 4.29 | 4.29 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.12 | 104.14 | -0.016% | -0.020% | 1.259% | 1.259% | 0.24 | 5.94 | 5.92 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 127.59 | 127.70 | -0.089% | -0.067% | 1.762% | 1.762% | 0.44 | 6.26 | 6.24 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 124.25 | 124.39 | -0.106% | -0.082% | 2.011% | 2.011% | 0.70 | 7.14 | 7.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 144.48 | 144.61 | -0.090% | -0.012% | 2.298% | 2.298% | 0.85 | 7.45 | 7.39 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 100.21 | 100.38 | -0.161% | -0.162% | | | 0.98 | 9.80 | 9.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.11 | 115.15 | -0.040% | -0.157% | 4.040% | 4.040% | 1.36 | 12.21 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 103.42 | 103.76 | -0.328% | -0.698% | 5.973% | 5.973% | 1.93 | 21.94 | 21.52 |