

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 January, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

| Index | Close Value 27-Jan-2016 | Previous Close Value 26-Jan-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.69 | 119.88 | -0.158% | 0.85% | 0.85% | 0.85% | 19.69% | 5.82 | 5.77 | 0.84 |
| All Bond Index (Return) | 198.01 | 198.30 | -0.145% | 1.09% | 1.09% | 1.09% | 98.01% | 5.82 | 5.77 | 0.84 |
| Under 3 Bond Index (Clean) | 92.99 | 93.01 | -0.023% | -0.14% | -0.14% | -0.14% | -7.01% | 1.57 | 1.58 | -0.25 |
| Under 3 Bond Index (Return) | 143.19 | 143.21 | -0.010% | 0.18% | 0.18% | 0.18% | 43.19% | 1.57 | 1.58 | -0.25 |
| Under 5 Bond Index (Clean) | 106.07 | 106.17 | -0.089% | 0.05% | 0.05% | 0.05% | 6.07% | 2.90 | 2.90 | -0.05 |
| Under 5 Bond Index (Return) | 167.73 | 167.86 | -0.076% | 0.35% | 0.35% | 0.35% | 67.73% | 2.90 | 2.90 | -0.05 |
| Under 10 Bond Index (Clean) | 116.06 | 116.22 | -0.138% | 0.51% | 0.51% | 0.51% | 16.06% | 4.39 | 4.37 | 0.41 |
| Under 10 Bond Index (Return) | 187.20 | 187.43 | -0.124% | 0.78% | 0.78% | 0.78% | 87.20% | 4.39 | 4.37 | 0.41 |
| 5 Plus Bond Index (Clean) | 130.50 | 130.82 | -0.242% | 1.87% | 1.87% | 1.87% | 30.50% | 9.35 | 9.25 | 1.18 |
| 5 Plus Bond Index (Return) | 219.88 | 220.38 | -0.229% | 2.03% | 2.03% | 2.03% | 119.88% | 9.35 | 9.25 | 1.18 |
| 10 Plus Bond Index (Clean) | 135.84 | 136.22 | -0.285% | 3.10% | 3.10% | 3.10% | 35.84% | 14.72 | 14.48 | 1.65 |
| 10 Plus Bond Index (Return) | 239.86 | 240.52 | -0.276% | 3.20% | 3.20% | 3.20% | 139.86% | 14.72 | 14.48 | 1.65 |

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 | 101.06 | 3.58 | 284 | 104.63 | 0.00 | 8,132 | 8,218 | 8509 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 110.06 | 1.52 | 101 | 111.58 | 0.00 | 6,389 | 7,032 | 7129 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.88 | 1.25 | 101 | 114.12 | 0.00 | 9,256 | 10,448 | 10563 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.25 | 2.69 | 223 | 117.94 | 0.00 | 7,700 | 8,874 | 9081 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 122.11 | 1.63 | 101 | 123.75 | 0.00 | 6,767 | 8,263 | 8373 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.92 | 3.50 | 284 | 122.42 | 0.00 | 11,609 | 13,805 | 14212 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.27 | 1.38 | 101 | 124.65 | 0.00 | 8,252 | 10,172 | 10286 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.17 | 0.70 | 318 | 103.86 | 0.00 | 4,863 | 5,016 | 5050 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 123.80 | 3.34 | 313 | 127.15 | 0.00 | 5,480 | 6,784 | 6967 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.72 | 2.93 | 315 | 123.66 | 0.00 | 8,137 | 9,823 | 10062 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 138.98 | 4.73 | 320 | 143.72 | 0.00 | 11,745 | 16,324 | 16880 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 15-May-26 | 1 | Annual | 99.48 | 0.04 | 13 | 99.51 | 0.00 | 3,000 | 2,984 | 2985 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 112.25 | 1.69 | 257 | 113.94 | 0.00 | 7,928 | 8,899 | 9033 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 99.79 | 1.88 | 343 | 101.67 | 0.00 | 5,101 | 5,090 | 5186 |

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 January, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

| Clean Price Performance | | | Index Price 27-Jan-2016 | Previous Index Price 26-Jan-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 101.06 | 101.05 | 0.005% | -0.345% | -0.345% | -0.345% | -0.22 | 0.22 | 0.22 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.06 | 110.08 | -0.016% | -0.148% | -0.148% | -0.148% | -0.33 | 1.67 | 1.68 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.88 | 112.93 | -0.049% | 0.020% | 0.020% | 0.020% | -0.22 | 2.60 | 2.61 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.25 | 115.38 | -0.116% | 0.011% | 0.011% | 0.011% | -0.10 | 3.16 | 3.16 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 122.11 | 122.24 | -0.106% | -0.016% | -0.016% | -0.016% | -0.04 | 3.43 | 3.43 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.92 | 119.08 | -0.134% | 0.230% | 0.230% | 0.230% | 0.01 | 3.85 | 3.85 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.27 | 123.46 | -0.156% | 0.346% | 0.346% | 0.346% | 0.06 | 4.32 | 4.32 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.17 | 103.37 | -0.193% | 0.956% | 0.956% | 0.956% | 0.28 | 5.97 | 5.95 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.80 | 123.96 | -0.123% | 1.208% | 1.208% | 1.208% | 0.50 | 6.29 | 6.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.72 | 120.98 | -0.210% | 1.343% | 1.343% | 1.343% | 0.76 | 7.16 | 7.11 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.98 | 139.37 | -0.280% | 1.522% | 1.522% | 1.522% | 0.92 | 7.47 | 7.40 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 99.48 | 99.76 | -0.286% | | | | 1.05 | 9.83 | 9.72 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.25 | 112.48 | -0.206% | 2.859% | 2.859% | 2.859% | 1.45 | 12.22 | 12.05 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 99.79 | 100.21 | -0.421% | 4.100% | 4.100% | 4.100% | 2.01 | 21.89 | 21.46 |

| Return Price Performance | | | Index Price 27-Jan-2016 | Previous Index Price 26-Jan-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.63 | 104.62 | 0.016% | -0.010% | -0.010% | -0.010% | -0.22 | 0.22 | 0.22 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.58 | 111.59 | -0.003% | 0.219% | 0.219% | 0.219% | -0.33 | 1.67 | 1.68 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.12 | 114.17 | -0.038% | 0.313% | 0.313% | 0.313% | -0.22 | 2.60 | 2.61 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.94 | 118.06 | -0.103% | 0.287% | 0.287% | 0.287% | -0.10 | 3.16 | 3.16 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.75 | 123.86 | -0.091% | 0.338% | 0.338% | 0.338% | -0.04 | 3.43 | 3.43 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.42 | 122.57 | -0.121% | 0.497% | 0.497% | 0.497% | 0.01 | 3.85 | 3.85 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.65 | 124.83 | -0.143% | 0.642% | 0.642% | 0.642% | 0.06 | 4.32 | 4.32 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.86 | 104.06 | -0.190% | 1.009% | 1.009% | 1.009% | 0.28 | 5.97 | 5.95 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 127.15 | 127.29 | -0.112% | 1.409% | 1.409% | 1.409% | 0.50 | 6.29 | 6.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 123.66 | 123.90 | -0.198% | 1.520% | 1.520% | 1.520% | 0.76 | 7.16 | 7.11 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 143.72 | 144.09 | -0.260% | 1.757% | 1.757% | 1.757% | 0.92 | 7.47 | 7.40 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 99.51 | 99.79 | -0.283% | | | | 1.05 | 9.83 | 9.72 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 113.94 | 114.16 | -0.197% | 2.981% | 2.981% | 2.981% | 1.45 | 12.22 | 12.05 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 101.67 | 102.08 | -0.408% | 4.179% | 4.179% | 4.179% | 2.01 | 21.89 | 21.46 |