

Irish Stock Exchange Daily Bond Index Report



Monday 13 July, 2015

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Bond Indices Performance

| Index | Close Value 13-Jul-2015 | Previous Close Value 10-Jul-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|---------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 117.27 | 117.47 | -0.174% | 0.10% | 0.10% | -2.85% | 17.27% | 5.86 | 5.79 | 1.35 |
| All Bond Index (Return) | 190.38 | 190.65 | -0.141% | 0.23% | 0.23% | -0.93% | 90.38% | 5.86 | 5.79 | 1.35 |
| Under 3 Bond Index (Clean) | 94.86 | 94.86 | -0.003% | -0.08% | -0.08% | -2.03% | -5.15% | 1.39 | 1.39 | 0.03 |
| Under 3 Bond Index (Return) | 142.51 | 142.46 | 0.034% | 0.08% | 0.08% | 0.38% | 42.51% | 1.39 | 1.39 | 0.03 |
| Under 5 Bond Index (Clean) | 106.80 | 106.83 | -0.030% | 0.03% | 0.03% | -2.08% | 6.80% | 3.12 | 3.11 | 0.38 |
| Under 5 Bond Index (Return) | 165.15 | 165.14 | 0.004% | 0.18% | 0.18% | 0.79% | 65.15% | 3.12 | 3.11 | 0.38 |
| Under 10 Bond Index (Clean) | 114.82 | 114.91 | -0.085% | 0.10% | 0.10% | -2.70% | 14.82% | 4.80 | 4.75 | 0.99 |
| Under 10 Bond Index (Return) | 181.51 | 181.61 | -0.053% | 0.24% | 0.24% | -0.74% | 81.51% | 4.80 | 4.75 | 0.99 |
| 5 Plus Bond Index (Clean) | 124.15 | 124.54 | -0.317% | 0.16% | 0.16% | -4.51% | 24.15% | 8.63 | 8.49 | 1.70 |
| 5 Plus Bond Index (Return) | 206.07 | 206.67 | -0.287% | 0.27% | 0.27% | -3.53% | 106.07% | 8.63 | 8.49 | 1.70 |
| 10 Plus Bond Index (Clean) | 122.97 | 124.27 | -1.043% | 0.04% | 0.04% | -12.03% | 22.97% | 16.55 | 16.16 | 2.40 |
| 10 Plus Bond Index (Return) | 214.87 | 217.08 | -1.018% | 0.12% | 0.12% | -10.77% | 114.87% | 16.55 | 16.16 | 2.40 |

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 | O/S Amt Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| | | | | | | | | | | | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 100.77 | 7.45 | 325 | 108.22 | 0.00 | 7 | 7 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 103.51 | 1.08 | 86 | 104.60 | 0.00 | 8,132 | 8,418 | 8506 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 112.31 | 4.04 | 268 | 116.34 | 0.00 | 6,389 | 7,175 | 7433 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.08 | 3.30 | 268 | 117.38 | 0.00 | 9,256 | 10,559 | 10864 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.91 | 0.30 | 25 | 116.21 | 0.00 | 7,700 | 8,925 | 8948 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 122.80 | 4.33 | 268 | 127.13 | 0.00 | 6,767 | 8,309 | 8602 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.15 | 1.06 | 86 | 119.21 | 0.00 | 11,609 | 13,716 | 13839 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.08 | 3.67 | 268 | 125.75 | 0.00 | 8,252 | 10,074 | 10377 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 99.00 | 0.26 | 120 | 99.27 | 0.00 | 4,863 | 4,814 | 4827 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 119.44 | 1.23 | 115 | 120.66 | 0.00 | 5,480 | 6,544 | 6612 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 115.67 | 1.09 | 117 | 116.76 | 0.00 | 8,137 | 9,412 | 9500 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 133.54 | 1.81 | 122 | 135.34 | 0.00 | 11,745 | 15,684 | 15896 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 103.66 | 0.39 | 59 | 104.05 | 0.00 | 5,813 | 6,025 | 6048 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 87.34 | 0.80 | 145 | 88.13 | 0.00 | 5,053 | 4,413 | 4453 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 13-Jul-2015 | Previous Index Price 10-Jul-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 100.77 | 100.80 | -0.021% | -0.298% | -0.298% | -4.080% | -0.17 | 0.09 | 0.09 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 103.51 | 103.53 | -0.016% | -0.166% | -0.166% | -2.261% | -0.02 | 0.76 | 0.76 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.31 | 112.29 | 0.012% | 0.024% | 0.024% | -1.705% | 0.05 | 2.12 | 2.12 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.08 | 114.08 | 0.003% | 0.184% | 0.184% | -1.366% | 0.17 | 3.03 | 3.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.91 | 115.92 | -0.007% | 0.054% | 0.054% | -1.473% | 0.32 | 3.70 | 3.69 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 122.80 | 122.83 | -0.023% | 0.075% | 0.075% | -2.329% | 0.48 | 3.80 | 3.78 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.15 | 118.27 | -0.106% | 0.011% | 0.011% | -1.991% | 0.62 | 4.39 | 4.36 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.08 | 122.20 | -0.094% | 0.016% | 0.016% | -2.510% | 0.71 | 4.67 | 4.64 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 99.00 | 99.07 | -0.068% | 0.114% | 0.114% | | 0.96 | 6.50 | 6.44 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.44 | 119.37 | 0.059% | 0.296% | 0.296% | -2.189% | 1.23 | 6.80 | 6.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 115.67 | 115.88 | -0.182% | 0.290% | 0.290% | -2.611% | 1.46 | 7.67 | 7.56 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.54 | 133.92 | -0.286% | 0.218% | 0.218% | -3.200% | 1.62 | 7.96 | 7.83 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 103.66 | 104.29 | -0.599% | 0.146% | 0.146% | -3.708% | 2.11 | 12.65 | 12.39 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 87.34 | 88.79 | -1.642% | -0.106% | -0.106% | | 2.62 | 21.84 | 21.29 |

| Return Price Performance | | | Index Price 13-Jul-2015 | Previous Index Price 10-Jul-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.22 | 108.17 | 0.044% | -0.003% | -0.003% | 0.127% | -0.17 | 0.09 | 0.09 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.60 | 104.58 | 0.020% | -0.008% | -0.008% | -4.168% | -0.02 | 0.76 | 0.76 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.34 | 116.29 | 0.050% | 0.192% | 0.192% | 0.845% | 0.05 | 2.12 | 2.12 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.38 | 117.34 | 0.034% | 0.316% | 0.316% | 0.697% | 0.17 | 3.03 | 3.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.21 | 116.18 | 0.024% | 0.188% | 0.188% | -3.162% | 0.32 | 3.70 | 3.69 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 127.13 | 127.11 | 0.016% | 0.238% | 0.238% | 0.164% | 0.48 | 3.80 | 3.78 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.21 | 119.30 | -0.074% | 0.145% | 0.145% | -3.644% | 0.62 | 4.39 | 4.36 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.75 | 125.83 | -0.059% | 0.158% | 0.158% | -0.384% | 0.71 | 4.67 | 4.64 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 99.27 | 99.33 | -0.060% | 0.142% | 0.142% | | 0.96 | 6.50 | 6.44 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.66 | 120.56 | 0.085% | 0.409% | 0.409% | -3.595% | 1.23 | 6.80 | 6.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 116.76 | 116.94 | -0.156% | 0.391% | 0.391% | -3.864% | 1.46 | 7.67 | 7.56 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.34 | 135.68 | -0.250% | 0.357% | 0.357% | -4.881% | 1.62 | 7.96 | 7.83 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 104.05 | 104.66 | -0.578% | 0.228% | 0.228% | -3.642% | 2.11 | 12.65 | 12.39 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 88.13 | 89.57 | -1.609% | -0.024% | -0.024% | | 2.62 | 21.84 | 21.29 |