

Irish Stock Exchange Daily Bond Index Report

Friday 24 July, 2015

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 24-Jul-2015 | Previous Close Value 23-Jul-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.19 | 118.88 | 0.264% | 1.74% | 1.74% | -1.26% | 19.19% | 5.93 | 5.86 | 1.08 |
| All Bond Index (Return) | 193.66 | 193.14 | 0.269% | 1.95% | 1.95% | 0.78% | 93.66% | 5.93 | 5.86 | 1.08 |
| Under 3 Bond Index (Clean) | 94.81 | 94.82 | -0.008% | -0.12% | -0.12% | -2.07% | -5.19% | 1.36 | 1.36 | -0.06 |
| Under 3 Bond Index (Return) | 142.64 | 142.64 | 0.004% | 0.18% | 0.18% | 0.47% | 42.64% | 1.36 | 1.36 | -0.06 |
| Under 5 Bond Index (Clean) | 107.26 | 107.22 | 0.035% | 0.46% | 0.46% | -1.66% | 7.26% | 3.09 | 3.08 | 0.21 |
| Under 5 Bond Index (Return) | 166.05 | 165.97 | 0.045% | 0.73% | 0.73% | 1.34% | 66.05% | 3.09 | 3.08 | 0.21 |
| Under 10 Bond Index (Clean) | 116.17 | 115.96 | 0.180% | 1.28% | 1.28% | -1.55% | 16.17% | 4.79 | 4.76 | 0.73 |
| Under 10 Bond Index (Return) | 183.82 | 183.48 | 0.187% | 1.51% | 1.51% | 0.52% | 83.82% | 4.79 | 4.76 | 0.73 |
| 5 Plus Bond Index (Clean) | 127.69 | 127.07 | 0.489% | 3.02% | 3.02% | -1.79% | 27.69% | 8.72 | 8.60 | 1.39 |
| 5 Plus Bond Index (Return) | 212.07 | 211.03 | 0.491% | 3.19% | 3.19% | -0.73% | 112.07% | 8.72 | 8.60 | 1.39 |
| 10 Plus Bond Index (Clean) | 130.56 | 129.20 | 1.057% | 6.21% | 6.21% | -6.60% | 30.56% | 16.77 | 16.43 | 2.04 |
| 10 Plus Bond Index (Return) | 228.20 | 225.82 | 1.056% | 6.33% | 6.33% | -5.24% | 128.20% | 16.77 | 16.43 | 2.04 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | 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 | 100.48 | 7.70 | 336 | 108.18 | 0.00 | 7 | 7 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 103.41 | 1.22 | 97 | 104.63 | 0.00 | 8,132 | 8,409 | 8508 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 112.33 | 4.20 | 279 | 116.53 | 0.00 | 6,389 | 7,177 | 7446 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.41 | 3.44 | 279 | 117.85 | 0.00 | 9,256 | 10,589 | 10908 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.53 | 0.43 | 36 | 116.96 | 0.00 | 7,700 | 8,973 | 9006 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.55 | 4.51 | 279 | 128.06 | 0.00 | 6,767 | 8,360 | 8665 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 119.20 | 1.20 | 97 | 120.40 | 0.00 | 11,609 | 13,838 | 13977 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.28 | 3.82 | 279 | 127.11 | 0.00 | 8,252 | 10,173 | 10489 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 100.67 | 0.29 | 131 | 100.96 | 0.00 | 4,863 | 4,895 | 4909 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.95 | 1.35 | 126 | 123.29 | 0.00 | 5,480 | 6,682 | 6756 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.70 | 1.19 | 128 | 119.90 | 0.00 | 8,137 | 9,659 | 9756 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.06 | 1.97 | 133 | 139.03 | 0.00 | 11,745 | 16,099 | 16330 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 108.57 | 0.46 | 70 | 109.03 | 0.00 | 5,832 | 6,331 | 6358 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 94.44 | 0.86 | 156 | 95.30 | 0.00 | 5,057 | 4,776 | 4819 |

Irish Stock Exchange Daily Bond Index Report

Friday 24 July, 2015

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 24-Jul-2015 | Previous Index Price 23-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 | 100.48 | 100.50 | -0.025% | -0.590% | -0.590% | -4.360% | -0.34 | 0.06 | 0.06 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 103.41 | 103.42 | -0.010% | -0.267% | -0.267% | -2.361% | -0.10 | 0.72 | 0.73 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.33 | 112.34 | -0.007% | 0.046% | 0.046% | -1.683% | -0.04 | 2.08 | 2.08 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.41 | 114.36 | 0.042% | 0.474% | 0.474% | -1.081% | 0.03 | 3.00 | 3.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.53 | 116.47 | 0.052% | 0.587% | 0.587% | -0.948% | 0.14 | 3.67 | 3.66 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.55 | 123.49 | 0.042% | 0.682% | 0.682% | -1.736% | 0.29 | 3.77 | 3.76 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.20 | 119.13 | 0.063% | 0.904% | 0.904% | -1.116% | 0.39 | 4.35 | 4.34 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.28 | 123.16 | 0.101% | 1.002% | 1.002% | -1.549% | 0.48 | 4.64 | 4.62 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.67 | 100.27 | 0.402% | 1.803% | 1.803% | | 0.70 | 6.47 | 6.42 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.95 | 121.49 | 0.374% | 2.405% | 2.405% | -0.132% | 0.91 | 6.78 | 6.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.70 | 118.18 | 0.443% | 2.922% | 2.922% | -0.055% | 1.12 | 7.65 | 7.57 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.06 | 136.45 | 0.448% | 2.865% | 2.865% | -0.643% | 1.28 | 7.95 | 7.85 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.57 | 107.71 | 0.796% | 4.886% | 4.886% | 0.850% | 1.74 | 12.68 | 12.46 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 94.44 | 93.14 | 1.404% | 8.024% | 8.024% | | 2.26 | 22.16 | 21.67 |

| Return Price Performance | | | Index Price 24-Jul-2015 | Previous Index Price 23-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 | 108.18 | 108.18 | -0.002% | -0.043% | -0.043% | 0.087% | -0.34 | 0.06 | 0.06 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.63 | 104.63 | 0.002% | 0.024% | 0.024% | -4.138% | -0.10 | 0.72 | 0.73 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.53 | 116.53 | 0.006% | 0.357% | 0.357% | 1.011% | -0.04 | 2.08 | 2.08 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.85 | 117.79 | 0.052% | 0.714% | 0.714% | 1.096% | 0.03 | 3.00 | 3.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.96 | 116.89 | 0.062% | 0.835% | 0.835% | -2.536% | 0.14 | 3.67 | 3.66 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 128.06 | 127.99 | 0.053% | 0.966% | 0.966% | 0.891% | 0.29 | 3.77 | 3.76 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.40 | 120.31 | 0.072% | 1.146% | 1.146% | -2.681% | 0.39 | 4.35 | 4.34 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 127.11 | 126.97 | 0.109% | 1.236% | 1.236% | 0.688% | 0.48 | 4.64 | 4.62 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.96 | 100.56 | 0.403% | 1.851% | 1.851% | | 0.70 | 6.47 | 6.42 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.29 | 122.83 | 0.378% | 2.596% | 2.596% | -1.494% | 0.91 | 6.78 | 6.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.90 | 119.36 | 0.446% | 3.089% | 3.089% | -1.280% | 1.12 | 7.65 | 7.57 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.03 | 138.41 | 0.452% | 3.094% | 3.094% | -2.287% | 1.28 | 7.95 | 7.85 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 109.03 | 108.17 | 0.798% | 5.024% | 5.024% | 0.969% | 1.74 | 12.68 | 12.46 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 95.30 | 93.98 | 1.398% | 8.108% | 8.108% | | 2.26 | 22.16 | 21.67 |