

Irish Stock Exchange Daily Bond Index Report

Thursday 11 June, 2015

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Bond Indices Performance

| Index | Close Value 11-Jun-2015 | Previous Close Value 10-Jun-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|---------|---------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 117.75 | 116.90 | 0.729% | -2.19% | -4.74% | -2.45% | 17.75% | 5.89 | 5.81 | 1.30 |
| All Bond Index (Return) | 190.54 | 189.17 | 0.727% | -2.03% | -4.01% | -0.84% | 90.54% | 5.89 | 5.81 | 1.30 |
| Under 3 Bond Index (Clean) | 95.19 | 95.21 | -0.027% | -0.36% | -1.07% | -1.69% | -4.81% | 1.48 | 1.47 | 0.05 |
| Under 3 Bond Index (Return) | 142.43 | 142.45 | -0.015% | -0.20% | -0.17% | 0.32% | 42.43% | 1.48 | 1.47 | 0.05 |
| Under 5 Bond Index (Clean) | 107.15 | 106.99 | 0.152% | -0.73% | -1.79% | -1.75% | 7.15% | 3.19 | 3.17 | 0.38 |
| Under 5 Bond Index (Return) | 165.09 | 164.82 | 0.160% | -0.57% | -0.32% | 0.75% | 65.09% | 3.19 | 3.17 | 0.38 |
| Under 10 Bond Index (Clean) | 115.20 | 114.56 | 0.558% | -1.48% | -3.39% | -2.37% | 15.20% | 4.87 | 4.82 | 0.97 |
| Under 10 Bond Index (Return) | 181.51 | 180.50 | 0.558% | -1.32% | -2.63% | -0.74% | 81.51% | 4.87 | 4.82 | 0.97 |
| 5 Plus Bond Index (Clean) | 124.76 | 123.14 | 1.322% | -3.63% | -7.69% | -4.04% | 24.76% | 8.67 | 8.53 | 1.65 |
| 5 Plus Bond Index (Return) | 206.51 | 203.83 | 1.317% | -3.49% | -7.72% | -3.33% | 106.51% | 8.67 | 8.53 | 1.65 |
| 10 Plus Bond Index (Clean) | 124.41 | 121.24 | 2.615% | -9.30% | -17.23% | -11.00% | 24.41% | 17.06 | 16.67 | 2.34 |
| 10 Plus Bond Index (Return) | 216.95 | 211.43 | 2.611% | -9.19% | -16.81% | -9.91% | 116.95% | 17.06 | 16.67 | 2.34 |

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 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 101.49 | 6.72 | 293 | 108.20 | 0.00 | 7 | 7 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 103.90 | 0.68 | 54 | 104.58 | 0.00 | 8,132 | 8,449 | 8504 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 112.67 | 3.56 | 236 | 116.23 | 0.00 | 6,389 | 7,199 | 7426 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.27 | 2.91 | 236 | 117.18 | 0.00 | 9,256 | 10,576 | 10846 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.39 | 4.32 | 358 | 120.70 | 0.00 | 7,700 | 8,962 | 9294 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.20 | 3.82 | 236 | 127.01 | 0.00 | 6,767 | 8,336 | 8594 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.60 | 0.67 | 54 | 119.27 | 0.00 | 11,609 | 13,768 | 13845 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.49 | 3.23 | 236 | 125.72 | 0.00 | 8,252 | 10,108 | 10375 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 98.86 | 0.19 | 88 | 99.06 | 0.00 | 4,863 | 4,807 | 4817 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 119.74 | 0.89 | 83 | 120.63 | 0.00 | 5,480 | 6,561 | 6610 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 116.41 | 0.79 | 85 | 117.20 | 0.00 | 8,137 | 9,472 | 9537 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 134.02 | 1.33 | 90 | 135.35 | 0.00 | 11,745 | 15,741 | 15897 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 104.21 | 0.18 | 27 | 104.39 | 0.00 | 5,700 | 5,158 | 5167 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 89.13 | 0.62 | 113 | 89.74 | 0.00 | 5,010 | 4,465 | 4496 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 11-Jun-2015 | Previous Index Price 10-Jun-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|----------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 101.49 | 101.55 | -0.064% | -0.308% | -1.619% | -3.399% | -0.24 | 0.18 | 0.18 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 103.90 | 103.92 | -0.027% | -0.190% | -0.901% | -1.901% | -0.03 | 0.84 | 0.84 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.67 | 112.71 | -0.028% | -0.569% | -1.264% | -1.383% | 0.08 | 2.20 | 2.20 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.27 | 114.23 | 0.038% | -0.693% | -1.459% | -1.202% | 0.21 | 3.11 | 3.11 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.39 | 116.22 | 0.144% | -0.795% | -1.675% | -1.069% | 0.28 | 3.65 | 3.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.20 | 123.10 | 0.083% | -1.043% | -2.426% | -2.013% | 0.49 | 3.88 | 3.86 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.60 | 118.02 | 0.493% | -0.944% | -2.329% | -1.616% | 0.59 | 4.47 | 4.44 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.49 | 121.83 | 0.543% | -1.069% | -2.720% | -2.183% | 0.70 | 4.75 | 4.72 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 98.86 | 98.22 | 0.655% | -1.910% | -3.636% | | 0.98 | 6.58 | 6.52 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.74 | 118.52 | 1.029% | -2.075% | -5.090% | -1.941% | 1.22 | 6.89 | 6.80 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 116.41 | 114.79 | 1.408% | -2.442% | -5.988% | -1.987% | 1.40 | 7.76 | 7.65 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.02 | 132.27 | 1.321% | -3.425% | -7.160% | -2.851% | 1.60 | 8.04 | 7.92 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 104.21 | 102.24 | 1.932% | -6.687% | -12.570% | -3.200% | 2.07 | 12.74 | 12.48 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 89.13 | 86.18 | 3.417% | -12.134% | -22.025% | | 2.53 | 22.02 | 21.48 |

| Return Price Performance | | | Index Price 11-Jun-2015 | Previous Index Price 10-Jun-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|----------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.20 | 108.25 | -0.039% | -0.036% | -0.040% | 0.110% | -0.24 | 0.18 | 0.18 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.58 | 104.59 | -0.014% | -0.033% | -4.246% | -4.187% | -0.03 | 0.84 | 0.84 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.23 | 116.25 | -0.015% | -0.385% | -0.306% | 0.746% | 0.08 | 2.20 | 2.20 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.18 | 117.12 | 0.048% | -0.540% | -0.681% | 0.522% | 0.21 | 3.11 | 3.11 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 120.70 | 120.52 | 0.149% | -0.639% | -0.915% | 0.580% | 0.28 | 3.65 | 3.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 127.01 | 126.89 | 0.093% | -0.849% | -1.473% | 0.069% | 0.49 | 3.88 | 3.86 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.27 | 118.67 | 0.501% | -0.806% | -5.123% | -3.597% | 0.59 | 4.47 | 4.44 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.72 | 125.05 | 0.541% | -0.903% | -1.903% | -0.406% | 0.70 | 4.75 | 4.72 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 99.06 | 98.41 | 0.655% | -1.878% | -3.481% | | 0.98 | 6.58 | 6.52 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.63 | 119.39 | 1.031% | -1.949% | -4.477% | -3.626% | 1.22 | 6.89 | 6.80 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 117.20 | 115.57 | 1.407% | -2.328% | -5.441% | -3.499% | 1.40 | 7.76 | 7.65 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.35 | 133.59 | 1.319% | -3.259% | -6.409% | -4.875% | 1.60 | 8.04 | 7.92 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 104.39 | 102.41 | 1.935% | -6.605% | -13.093% | -3.330% | 2.07 | 12.74 | 12.48 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 89.74 | 86.79 | 3.399% | -11.999% | -21.638% | | 2.53 | 22.02 | 21.48 |