

Irish Stock Exchange Daily Bond Index Report

Thursday 17 March, 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 17-Mar-2016 | Previous Close Value 16-Mar-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 120.09 | 120.09 | 0.000% | -0.07% | 1.19% | 1.19% | 20.09% | 5.89 | 5.85 | 0.75 |
| All Bond Index (Return) | 199.58 | 199.58 | 0.000% | 0.08% | 1.89% | 1.89% | 99.58% | 5.89 | 5.85 | 0.75 |
| Under 3 Bond Index (Clean) | 92.46 | 92.46 | 0.000% | -0.16% | -0.72% | -0.72% | -7.55% | 1.49 | 1.49 | -0.28 |
| Under 3 Bond Index (Return) | 143.22 | 143.22 | 0.000% | 0.03% | 0.20% | 0.20% | 43.22% | 1.49 | 1.49 | -0.28 |
| Under 5 Bond Index (Clean) | 105.62 | 105.62 | 0.000% | -0.10% | -0.38% | -0.38% | 5.62% | 2.80 | 2.80 | -0.11 |
| Under 5 Bond Index (Return) | 167.96 | 167.96 | 0.000% | 0.08% | 0.49% | 0.49% | 67.96% | 2.80 | 2.80 | -0.11 |
| Under 10 Bond Index (Clean) | 116.03 | 116.03 | 0.000% | -0.07% | 0.48% | 0.48% | 16.03% | 4.35 | 4.34 | 0.31 |
| Under 10 Bond Index (Return) | 188.07 | 188.07 | 0.000% | 0.09% | 1.25% | 1.25% | 88.07% | 4.35 | 4.34 | 0.31 |
| 5 Plus Bond Index (Clean) | 132.13 | 132.13 | 0.000% | -0.03% | 3.14% | 3.14% | 32.13% | 9.49 | 9.40 | 1.04 |
| 5 Plus Bond Index (Return) | 223.32 | 223.32 | 0.000% | 0.08% | 3.63% | 3.63% | 123.32% | 9.49 | 9.40 | 1.04 |
| 10 Plus Bond Index (Clean) | 139.21 | 139.21 | 0.000% | -0.04% | 5.66% | 5.66% | 39.21% | 14.57 | 14.36 | 1.47 |
| 10 Plus Bond Index (Return) | 246.35 | 246.35 | 0.000% | 0.04% | 5.99% | 5.99% | 146.35% | 14.57 | 14.36 | 1.47 |

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 | 100.42 | 4.20 | 333 | 104.62 | 0.00 | 7,282 | 7,313 | 7618 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 109.33 | 2.26 | 150 | 111.59 | 0.00 | 6,389 | 6,985 | 7129 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.33 | 1.85 | 150 | 114.18 | 0.00 | 9,256 | 10,397 | 10568 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 114.88 | 3.28 | 272 | 118.16 | 0.00 | 7,700 | 8,846 | 9098 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 121.58 | 2.43 | 150 | 124.01 | 0.00 | 6,767 | 8,227 | 8391 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.62 | 4.11 | 333 | 122.73 | 0.00 | 11,269 | 13,367 | 13830 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.81 | 2.06 | 150 | 124.86 | 0.00 | 8,252 | 10,134 | 10304 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.66 | 0.00 | 1 | 103.66 | 0.00 | 4,863 | 5,040 | 5041 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 124.37 | 3.87 | 362 | 128.24 | 0.00 | 5,480 | 6,815 | 7027 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 121.77 | 3.39 | 364 | 125.16 | 0.00 | 8,137 | 9,908 | 10184 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 139.92 | 0.04 | 3 | 139.96 | 0.00 | 11,745 | 16,434 | 16439 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.29 | 0.17 | 62 | 101.46 | 0.00 | 4,000 | 4,052 | 4058 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.36 | 2.01 | 306 | 116.37 | 0.00 | 7,928 | 9,066 | 9226 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 103.78 | 0.15 | 27 | 103.93 | 0.00 | 5,260 | 5,458 | 5466 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 17-Mar-2016 | Previous Index Price 16-Mar-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|----------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 100.42 | 100.42 | 0.000% | -0.213% | -0.973% | -0.973% | -0.32 | 0.09 | 0.09 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 109.33 | 109.33 | 0.000% | -0.185% | -0.815% | -0.815% | -0.36 | 1.54 | 1.54 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.33 | 112.33 | 0.000% | -0.120% | -0.463% | -0.463% | -0.25 | 2.47 | 2.47 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.88 | 114.88 | 0.000% | 0.019% | -0.306% | -0.306% | -0.16 | 3.03 | 3.03 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 121.58 | 121.58 | 0.000% | -0.078% | -0.450% | -0.450% | -0.11 | 3.30 | 3.30 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.62 | 118.62 | 0.000% | -0.072% | -0.023% | -0.023% | -0.05 | 3.72 | 3.72 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.81 | 122.81 | 0.000% | -0.099% | -0.026% | -0.026% | 0.02 | 4.18 | 4.18 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.66 | 103.66 | 0.000% | 0.108% | 1.440% | 1.440% | 0.19 | 5.88 | 5.87 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.37 | 124.37 | 0.000% | -0.054% | 1.670% | 1.670% | 0.37 | 6.16 | 6.14 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.77 | 121.77 | 0.000% | -0.020% | 2.220% | 2.220% | 0.61 | 7.23 | 7.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.92 | 139.92 | 0.000% | -0.046% | 2.206% | 2.206% | 0.78 | 7.63 | 7.57 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 101.29 | 101.29 | 0.000% | 0.091% | | | 0.87 | 9.70 | 9.61 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.36 | 114.36 | 0.000% | -0.094% | 4.797% | 4.797% | 1.28 | 12.11 | 11.96 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 103.78 | 103.78 | 0.000% | -0.048% | 8.262% | 8.262% | 1.83 | 22.35 | 21.95 |

| Return Price Performance | | | Index Price 17-Mar-2016 | Previous Index Price 16-Mar-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 | 104.62 | 0.000% | -0.011% | -0.028% | -0.028% | -0.32 | 0.09 | 0.09 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.59 | 111.59 | 0.000% | 0.034% | 0.222% | 0.222% | -0.36 | 1.54 | 1.54 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.18 | 114.18 | 0.000% | 0.054% | 0.365% | 0.365% | -0.25 | 2.47 | 2.47 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.16 | 118.16 | 0.000% | 0.182% | 0.479% | 0.479% | -0.16 | 3.03 | 3.03 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.01 | 124.01 | 0.000% | 0.132% | 0.551% | 0.551% | -0.11 | 3.30 | 3.30 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.73 | 122.73 | 0.000% | 0.091% | 0.747% | 0.747% | -0.05 | 3.72 | 3.72 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.86 | 124.86 | 0.000% | 0.078% | 0.815% | 0.815% | 0.02 | 4.18 | 4.18 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.66 | 103.66 | 0.000% | -0.628% | 0.814% | 0.814% | 0.19 | 5.88 | 5.87 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 128.24 | 128.24 | 0.000% | 0.081% | 2.277% | 2.277% | 0.37 | 6.16 | 6.14 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 125.16 | 125.16 | 0.000% | 0.100% | 2.754% | 2.754% | 0.61 | 7.23 | 7.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.96 | 139.96 | 0.000% | -3.611% | -0.900% | -0.900% | 0.78 | 7.63 | 7.57 |
| IE00BV8C9418 | BV8C941 | 1.00 Treas Bond 2026 | 101.46 | 101.46 | 0.000% | 0.134% | | | 0.87 | 9.70 | 9.61 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 116.37 | 116.37 | 0.000% | -0.003% | 5.184% | 5.184% | 1.28 | 12.11 | 11.96 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 103.93 | 103.93 | 0.000% | 0.037% | 6.494% | 6.494% | 1.83 | 22.35 | 21.95 |