

# Irish Stock Exchange Daily Bond Index Report

Friday 29 May, 2015

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## Bond Indices Performance

| Index                        | Previous                   |                            | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|----------------------------|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              | Close Value<br>29-May-2015 | Close Value<br>28-May-2015 |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 120.39                     | 120.34                     | 0.044%      | -1.63%      | -2.61% | -0.27% | 20.39%                        | 6.07                 | 6.01                 | 0.98                 |
| All Bond Index (Return)      | 194.50                     | 194.39                     | 0.053%      | -1.33%      | -2.02% | 1.22%  | 94.50%                        | 6.07                 | 6.01                 | 0.98                 |
| Under 3 Bond Index (Clean)   | 95.54                      | 95.55                      | -0.016%     | -0.37%      | -0.71% | -1.33% | -4.47%                        | 1.51                 | 1.51                 | -0.08                |
| Under 3 Bond Index (Return)  | 142.71                     | 142.72                     | -0.003%     | 0.00%       | 0.03%  | 0.52%  | 42.71%                        | 1.51                 | 1.51                 | -0.08                |
| Under 5 Bond Index (Clean)   | 107.94                     | 107.94                     | 0.001%      | -0.53%      | -1.07% | -1.03% | 7.94%                         | 3.23                 | 3.22                 | 0.20                 |
| Under 5 Bond Index (Return)  | 166.04                     | 166.02                     | 0.012%      | -0.20%      | 0.25%  | 1.33%  | 66.04%                        | 3.23                 | 3.22                 | 0.20                 |
| Under 10 Bond Index (Clean)  | 116.93                     | 116.90                     | 0.029%      | -1.20%      | -1.94% | -0.91% | 16.93%                        | 4.93                 | 4.90                 | 0.70                 |
| Under 10 Bond Index (Return) | 183.94                     | 183.87                     | 0.039%      | -0.89%      | -1.33% | 0.59%  | 83.94%                        | 4.93                 | 4.90                 | 0.70                 |
| 5 Plus Bond Index (Clean)    | 129.47                     | 129.36                     | 0.087%      | -2.71%      | -4.21% | -0.42% | 29.47%                        | 8.92                 | 8.81                 | 1.26                 |
| 5 Plus Bond Index (Return)   | 213.99                     | 213.79                     | 0.094%      | -2.45%      | -4.38% | 0.17%  | 113.99%                       | 8.92                 | 8.81                 | 1.26                 |
| 10 Plus Bond Index (Clean)   | 137.16                     | 136.91                     | 0.188%      | -5.67%      | -8.74% | -1.88% | 37.16%                        | 17.55                | 17.24                | 1.78                 |
| 10 Plus Bond Index (Return)  | 238.91                     | 238.45                     | 0.194%      | -5.46%      | -8.39% | -0.79% | 138.91%                       | 17.55                | 17.24                | 1.78                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25             | Annual              | 101.80         | 6.44       | 281             | 108.24         | 0.00 | 7                     | 7           | 8           |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6              | Annual              | 104.09         | 0.52       | 41              | 104.61         | 0.00 | 8,132                 | 8,465       | 8507        |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 113.32         | 3.36       | 223             | 116.68         | 0.00 | 6,389                 | 7,240       | 7455        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 115.07         | 2.75       | 223             | 117.81         | 0.00 | 9,256                 | 10,650      | 10904       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 117.32         | 4.16       | 345             | 121.48         | 0.00 | 7,700                 | 9,034       | 9354        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 124.50         | 3.61       | 223             | 128.10         | 0.00 | 6,767                 | 8,424       | 8668        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 119.73         | 0.51       | 41              | 120.24         | 0.00 | 11,609                | 13,899      | 13958       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 123.81         | 3.06       | 223             | 126.87         | 0.00 | 8,252                 | 10,217      | 10469       |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 100.79         | 0.16       | 75              | 100.95         | 0.00 | 4,863                 | 4,901       | 4909        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 122.28         | 0.75       | 70              | 123.02         | 0.00 | 5,480                 | 6,700       | 6741        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 119.32         | 0.67       | 72              | 119.99         | 0.00 | 8,137                 | 9,709       | 9764        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 138.77         | 1.14       | 77              | 139.91         | 0.00 | 11,745                | 16,299      | 16433       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 111.68         | 0.09       | 14              | 111.77         | 0.00 | 4,950                 | 5,528       | 5533        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 101.43         | 0.55       | 100             | 101.98         | 0.00 | 5,010                 | 5,082       | 5109        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>29-May-2015 | Previous<br>Index Price<br>28-May-2015 | %<br>Change | Performance |          |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|----------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD      | YTD     |                      |                      |                      |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 101.80                     | 101.83                                 | -0.026%     | -0.615%     | -1.314%  | -3.100% | -0.27                | 0.21                 | 0.21                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 104.09                     | 104.11                                 | -0.014%     | -0.372%     | -0.713%  | -1.714% | -0.06                | 0.88                 | 0.88                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 113.32                     | 113.34                                 | -0.018%     | -0.360%     | -0.698%  | -0.818% | -0.09                | 2.24                 | 2.24                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 115.07                     | 115.07                                 | 0.000%      | -0.420%     | -0.772%  | -0.513% | 0.04                 | 3.15                 | 3.15                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 117.32                     | 117.33                                 | -0.010%     | -0.412%     | -0.887%  | -0.276% | 0.11                 | 3.68                 | 3.68                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 124.50                     | 124.50                                 | -0.002%     | -0.684%     | -1.398%  | -0.981% | 0.27                 | 3.92                 | 3.91                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 119.73                     | 119.70                                 | 0.029%      | -0.791%     | -1.398%  | -0.679% | 0.41                 | 4.51                 | 4.49                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 123.81                     | 123.80                                 | 0.012%      | -1.011%     | -1.669%  | -1.126% | 0.50                 | 4.79                 | 4.77                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 100.79                     | 100.73                                 | 0.055%      | -1.302%     | -1.759%  |         | 0.68                 | 6.62                 | 6.58                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 122.28                     | 122.22                                 | 0.045%      | -2.008%     | -3.079%  | 0.137%  | 0.93                 | 6.93                 | 6.87                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 119.32                     | 119.23                                 | 0.075%      | -2.609%     | -3.635%  | 0.466%  | 1.08                 | 7.81                 | 7.72                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 138.77                     | 138.63                                 | 0.100%      | -2.446%     | -3.867%  | 0.594%  | 1.18                 | 8.11                 | 8.02                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 111.68                     | 111.51                                 | 0.155%      | -4.201%     | -6.305%  | 3.737%  | 1.52                 | 12.87                | 12.67                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 101.43                     | 101.21                                 | 0.225%      | -7.209%     | -11.257% |         | 1.94                 | 22.62                | 22.19                |

| Return Price Performance |         |                     | Index Price<br>29-May-2015 | Previous<br>Index Price<br>28-May-2015 | %<br>Change | Performance |          |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|----------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD      | YTD     |                      |                      |                      |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 108.24                     | 108.25                                 | -0.003%     | 0.032%      | -0.004%  | 0.146%  | -0.27                | 0.21                 | 0.21                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 104.61                     | 104.61                                 | -0.002%     | -0.022%     | -4.215%  | -4.156% | -0.06                | 0.88                 | 0.88                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 116.68                     | 116.68                                 | -0.004%     | 0.024%      | 0.079%   | 1.135%  | -0.09                | 2.24                 | 2.24                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 117.81                     | 117.80                                 | 0.010%      | -0.109%     | -0.142%  | 1.067%  | 0.04                 | 3.15                 | 3.15                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 121.48                     | 121.48                                 | 0.000%      | -0.111%     | -0.278%  | 1.227%  | 0.11                 | 3.68                 | 3.68                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 128.10                     | 128.09                                 | 0.011%      | -0.302%     | -0.629%  | 0.927%  | 0.27                 | 3.92                 | 3.91                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 120.24                     | 120.19                                 | 0.039%      | -0.495%     | -4.352%  | -2.814% | 0.41                 | 4.51                 | 4.49                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 126.87                     | 126.84                                 | 0.023%      | -0.680%     | -1.010%  | 0.501%  | 0.50                 | 4.79                 | 4.77                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 100.95                     | 100.90                                 | 0.056%      | -1.239%     | -1.633%  |         | 0.68                 | 6.62                 | 6.58                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.02                     | 122.96                                 | 0.054%      | -1.753%     | -2.578%  | -1.710% | 0.93                 | 6.93                 | 6.87                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 119.99                     | 119.89                                 | 0.083%      | -2.380%     | -3.188%  | -1.200% | 1.08                 | 7.81                 | 7.72                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.91                     | 139.76                                 | 0.109%      | -2.134%     | -3.256%  | -1.670% | 1.18                 | 8.11                 | 8.02                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 111.77                     | 111.59                                 | 0.161%      | -5.033%     | -6.947%  | 3.506%  | 1.52                 | 12.87                | 12.67                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 101.98                     | 101.75                                 | 0.230%      | -7.038%     | -10.953% |         | 1.94                 | 22.62                | 22.19                |