

Irish Stock Exchange Daily Bond Index Report

Thursday 26 May, 2016

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Bond Indices Performance

| Index | Close Value 26-May-2016 | Previous Close Value 25-May-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.95 | 119.95 | -0.002% | 0.75% | -0.56% | 1.06% | 19.95% | 6.20 | 6.16 | 0.69 |
| All Bond Index (Return) | 200.64 | 200.62 | 0.008% | 0.99% | -0.04% | 2.44% | 100.64% | 6.20 | 6.16 | 0.69 |
| Under 3 Bond Index (Clean) | 91.68 | 91.69 | -0.017% | -0.29% | -0.65% | -1.55% | -8.32% | 1.89 | 1.90 | -0.34 |
| Under 3 Bond Index (Return) | 143.25 | 143.26 | -0.004% | 0.04% | 0.03% | 0.22% | 43.25% | 1.89 | 1.90 | -0.34 |
| Under 5 Bond Index (Clean) | 104.97 | 104.97 | -0.001% | -0.13% | -0.44% | -1.00% | 4.97% | 2.98 | 2.98 | -0.18 |
| Under 5 Bond Index (Return) | 168.28 | 168.27 | 0.011% | 0.18% | 0.20% | 0.68% | 68.28% | 2.98 | 2.98 | -0.18 |
| Under 10 Bond Index (Clean) | 115.63 | 115.64 | -0.006% | 0.34% | -0.42% | 0.14% | 15.63% | 4.75 | 4.74 | 0.29 |
| Under 10 Bond Index (Return) | 188.78 | 188.78 | 0.004% | 0.61% | 0.15% | 1.63% | 88.78% | 4.75 | 4.74 | 0.29 |
| 5 Plus Bond Index (Clean) | 132.68 | 132.68 | -0.002% | 1.64% | -0.70% | 3.57% | 32.68% | 9.43 | 9.34 | 0.96 |
| 5 Plus Bond Index (Return) | 225.36 | 225.35 | 0.005% | 1.82% | -0.30% | 4.58% | 125.36% | 9.43 | 9.34 | 0.96 |
| 10 Plus Bond Index (Clean) | 140.76 | 140.71 | 0.031% | 2.83% | -1.23% | 6.83% | 40.76% | 16.09 | 15.86 | 1.50 |
| 10 Plus Bond Index (Return) | 249.93 | 249.84 | 0.036% | 2.94% | -0.95% | 7.53% | 149.93% | 16.09 | 15.86 | 1.50 |

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 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 108.20 | 3.33 | 221 | 111.53 | 0.00 | 6,389 | 6,913 | 7126 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 111.55 | 2.73 | 221 | 114.28 | 0.00 | 9,256 | 10,325 | 10577 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 114.28 | 4.14 | 343 | 118.41 | 0.00 | 7,700 | 8,799 | 9118 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 120.67 | 3.57 | 221 | 124.24 | 0.00 | 6,667 | 8,044 | 8282 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.10 | 0.47 | 38 | 118.57 | 0.00 | 11,269 | 13,308 | 13361 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.20 | 3.03 | 221 | 125.23 | 0.00 | 8,252 | 10,084 | 10334 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.84 | 0.16 | 72 | 104.00 | 0.00 | 5,714 | 5,933 | 5942 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 124.21 | 0.72 | 67 | 124.93 | 0.00 | 5,480 | 6,806 | 6845 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 122.00 | 0.64 | 69 | 122.64 | 0.00 | 7,982 | 9,738 | 9789 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 140.03 | 1.10 | 74 | 141.12 | 0.00 | 11,520 | 16,132 | 16258 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.12 | 0.03 | 11 | 102.15 | 0.00 | 4,750 | 4,851 | 4852 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 115.50 | 0.07 | 11 | 115.57 | 0.00 | 7,928 | 9,156 | 9162 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 105.34 | 0.54 | 98 | 105.88 | 0.00 | 5,545 | 5,841 | 5871 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 26-May-2016 | Previous Index Price 25-May-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 108.20 | 108.21 | -0.009% | -0.332% | -0.740% | -1.833% | -0.39 | 1.34 | 1.34 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 111.55 | 111.58 | -0.022% | -0.266% | -0.593% | -1.156% | -0.32 | 2.27 | 2.27 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.28 | 114.25 | 0.022% | -0.140% | -0.266% | -0.830% | -0.25 | 2.83 | 2.84 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 120.67 | 120.61 | 0.047% | -0.199% | -0.477% | -1.200% | -0.18 | 3.10 | 3.11 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.10 | 118.09 | 0.004% | 0.042% | -0.268% | -0.465% | -0.14 | 3.66 | 3.66 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.20 | 122.25 | -0.037% | -0.012% | -0.395% | -0.521% | -0.06 | 3.99 | 3.99 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.84 | 103.82 | 0.020% | 0.535% | 0.125% | 1.620% | 0.13 | 5.68 | 5.67 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.21 | 124.21 | 0.000% | 0.859% | -0.251% | 1.543% | 0.30 | 6.16 | 6.14 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.00 | 122.01 | -0.004% | 1.228% | -0.309% | 2.415% | 0.52 | 7.04 | 7.00 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 140.03 | 140.09 | -0.041% | 1.162% | -0.737% | 2.285% | 0.69 | 7.44 | 7.39 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.12 | 102.12 | 0.000% | 1.901% | -0.531% | | 0.78 | 9.53 | 9.46 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.50 | 115.49 | 0.007% | 2.403% | -1.051% | 5.840% | 1.19 | 12.18 | 12.03 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.34 | 105.27 | 0.069% | 4.310% | -2.055% | 9.895% | 1.76 | 22.21 | 21.82 |

| Return Price Performance | | | Index Price 26-May-2016 | Previous Index Price 25-May-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.53 | 111.53 | 0.004% | 0.042% | 0.033% | 0.175% | -0.39 | 1.34 | 1.34 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.28 | 114.29 | -0.010% | 0.031% | 0.023% | 0.447% | -0.32 | 2.27 | 2.27 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.41 | 118.38 | 0.031% | 0.140% | 0.314% | 0.693% | -0.25 | 2.83 | 2.84 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.24 | 124.17 | 0.059% | 0.157% | 0.264% | 0.738% | -0.18 | 3.10 | 3.11 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.57 | 118.55 | 0.014% | 0.323% | -3.373% | -2.670% | -0.14 | 3.66 | 3.66 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.23 | 125.26 | -0.026% | 0.283% | 0.226% | 1.109% | -0.06 | 3.99 | 3.99 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.00 | 103.98 | 0.022% | 0.592% | 0.244% | 1.144% | 0.13 | 5.68 | 5.67 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.93 | 124.92 | 0.009% | 1.090% | 0.229% | -0.361% | 0.30 | 6.16 | 6.14 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.64 | 122.64 | 0.004% | 1.432% | 0.118% | 0.688% | 0.52 | 7.04 | 7.00 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.12 | 141.17 | -0.030% | 1.443% | -0.149% | -0.079% | 0.69 | 7.44 | 7.39 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.15 | 102.15 | 0.003% | 1.637% | -0.705% | | 0.78 | 9.53 | 9.46 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.57 | 115.56 | 0.012% | 0.418% | -2.748% | 4.459% | 1.19 | 12.18 | 12.03 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.88 | 105.80 | 0.074% | 4.440% | -1.766% | 8.496% | 1.76 | 22.21 | 21.82 |