

Irish Stock Exchange Daily Bond Index Report

Friday 18 September, 2015

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Bond Indices Performance

| Index | Close Value 18-Sep-2015 | Previous Close Value 17-Sep-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.06 | 118.30 | 0.643% | 0.51% | 1.63% | -1.37% | 19.06% | 5.85 | 5.79 | 1.05 |
| All Bond Index (Return) | 194.51 | 193.27 | 0.639% | 0.68% | 2.40% | 1.22% | 94.51% | 5.85 | 5.79 | 1.05 |
| Under 3 Bond Index (Clean) | 94.25 | 94.24 | 0.010% | -0.14% | -0.71% | -2.65% | -5.75% | 1.21 | 1.21 | -0.16 |
| Under 3 Bond Index (Return) | 142.82 | 142.79 | 0.021% | 0.09% | 0.30% | 0.59% | 42.82% | 1.21 | 1.21 | -0.16 |
| Under 5 Bond Index (Clean) | 106.97 | 106.79 | 0.169% | 0.14% | 0.20% | -1.92% | 6.97% | 2.94 | 2.94 | 0.09 |
| Under 5 Bond Index (Return) | 166.67 | 166.37 | 0.177% | 0.34% | 1.10% | 1.72% | 66.67% | 2.94 | 2.94 | 0.09 |
| Under 10 Bond Index (Clean) | 116.03 | 115.49 | 0.468% | 0.43% | 1.17% | -1.67% | 16.03% | 4.64 | 4.61 | 0.66 |
| Under 10 Bond Index (Return) | 184.66 | 183.80 | 0.467% | 0.60% | 1.98% | 0.98% | 84.66% | 4.64 | 4.61 | 0.66 |
| 5 Plus Bond Index (Clean) | 127.73 | 126.34 | 1.099% | 0.87% | 3.05% | -1.75% | 27.73% | 8.65 | 8.54 | 1.37 |
| 5 Plus Bond Index (Return) | 213.14 | 210.85 | 1.088% | 1.01% | 3.71% | -0.22% | 113.14% | 8.65 | 8.54 | 1.37 |
| 10 Plus Bond Index (Clean) | 130.40 | 127.65 | 2.160% | 1.21% | 6.09% | -6.71% | 30.40% | 16.26 | 15.94 | 2.02 |
| 10 Plus Bond Index (Return) | 228.68 | 223.87 | 2.145% | 1.30% | 6.55% | -5.04% | 128.68% | 16.26 | 15.94 | 2.02 |

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 | 102.72 | 1.93 | 153 | 104.65 | 0.00 | 8,132 | 8,353 | 8510 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 111.76 | 5.05 | 335 | 116.81 | 0.00 | 6,389 | 7,141 | 7463 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 113.95 | 4.13 | 335 | 118.08 | 0.00 | 9,256 | 10,547 | 10929 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.43 | 1.11 | 92 | 117.54 | 0.00 | 7,700 | 8,965 | 9051 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.30 | 5.42 | 335 | 128.72 | 0.00 | 6,767 | 8,343 | 8710 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 119.26 | 1.89 | 153 | 121.15 | 0.00 | 11,609 | 13,845 | 14064 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.42 | 4.59 | 335 | 128.00 | 0.00 | 8,252 | 10,184 | 10563 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 101.09 | 0.41 | 187 | 101.50 | 0.00 | 4,863 | 4,915 | 4935 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.89 | 1.95 | 182 | 123.84 | 0.00 | 5,480 | 6,679 | 6786 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.94 | 1.71 | 184 | 120.65 | 0.00 | 8,137 | 9,678 | 9817 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.91 | 2.80 | 189 | 139.70 | 0.00 | 11,745 | 16,080 | 16409 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 108.00 | 0.83 | 126 | 108.83 | 0.00 | 6,928 | 7,482 | 7540 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 94.93 | 1.16 | 212 | 96.10 | 0.00 | 5,086 | 4,828 | 4887 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 18-Sep-2015 | Previous Index Price 17-Sep-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|--------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 102.72 | 102.73 | -0.012% | -0.250% | -0.933% | -3.012% | -0.15 | 0.57 | 0.57 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.76 | 111.73 | 0.034% | -0.018% | -0.459% | -2.179% | -0.17 | 1.93 | 1.93 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 113.95 | 113.79 | 0.141% | 0.053% | 0.072% | -1.477% | -0.04 | 2.84 | 2.84 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.43 | 116.17 | 0.228% | 0.264% | 0.502% | -1.031% | 0.00 | 3.51 | 3.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.30 | 123.00 | 0.244% | 0.250% | 0.482% | -1.931% | 0.15 | 3.61 | 3.61 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.26 | 118.92 | 0.290% | 0.372% | 0.954% | -1.067% | 0.26 | 4.20 | 4.19 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.42 | 122.87 | 0.441% | 0.423% | 1.110% | -1.444% | 0.34 | 4.49 | 4.47 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 101.09 | 100.46 | 0.622% | 0.794% | 2.223% | | 0.63 | 6.32 | 6.28 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.89 | 121.00 | 0.737% | 0.787% | 2.357% | -0.179% | 0.87 | 6.63 | 6.57 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.94 | 117.82 | 0.951% | 0.940% | 3.126% | 0.143% | 1.06 | 7.50 | 7.42 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.91 | 135.41 | 1.104% | 0.901% | 2.749% | -0.755% | 1.24 | 7.80 | 7.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.00 | 106.22 | 1.679% | 0.920% | 4.339% | 0.323% | 1.77 | 12.52 | 12.30 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 94.93 | 92.25 | 2.914% | 1.698% | 8.584% | | 2.24 | 22.03 | 21.55 |

| Return Price Performance | | | Index Price 18-Sep-2015 | Previous Index Price 17-Sep-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|--------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.65 | 104.65 | 0.000% | -0.029% | 0.039% | -4.123% | -0.15 | 0.57 | 0.57 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.81 | 116.76 | 0.045% | 0.215% | 0.595% | 1.251% | -0.17 | 1.93 | 1.93 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 118.08 | 117.91 | 0.146% | 0.239% | 0.913% | 1.295% | -0.04 | 2.84 | 2.84 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.54 | 117.26 | 0.236% | 0.448% | 1.333% | -2.055% | 0.00 | 3.51 | 3.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 128.72 | 128.40 | 0.246% | 0.467% | 1.486% | 1.411% | 0.15 | 3.61 | 3.61 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 121.15 | 120.79 | 0.296% | 0.551% | 1.775% | -2.076% | 0.26 | 4.20 | 4.19 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 128.00 | 127.45 | 0.436% | 0.603% | 1.952% | 1.401% | 0.34 | 4.49 | 4.47 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 101.50 | 100.87 | 0.622% | 0.831% | 2.394% | | 0.63 | 6.32 | 6.28 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.84 | 122.93 | 0.735% | 0.933% | 3.047% | -1.061% | 0.87 | 6.63 | 6.57 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.65 | 119.52 | 0.945% | 1.069% | 3.740% | -0.657% | 1.06 | 7.50 | 7.42 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.70 | 138.19 | 1.093% | 1.077% | 3.593% | -1.814% | 1.24 | 7.80 | 7.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.83 | 107.04 | 1.671% | 1.024% | 4.833% | 0.784% | 1.77 | 12.52 | 12.30 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 96.10 | 93.40 | 2.884% | 1.784% | 9.012% | | 2.24 | 22.03 | 21.55 |