

Irish Stock Exchange Daily Bond Index Report

Friday 11 September, 2015

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Bond Indices Performance

| Index | Close Value 11-Sep-2015 | Previous Close Value 10-Sep-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 118.80 | 118.75 | 0.039% | 0.29% | 1.40% | -1.59% | 18.80% | 5.85 | 5.78 | 1.09 |
| All Bond Index (Return) | 193.96 | 193.87 | 0.047% | 0.39% | 2.11% | 0.94% | 93.96% | 5.85 | 5.78 | 1.09 |
| Under 3 Bond Index (Clean) | 94.30 | 94.31 | -0.010% | -0.09% | -0.66% | -2.60% | -5.70% | 1.23 | 1.23 | -0.13 |
| Under 3 Bond Index (Return) | 142.76 | 142.76 | 0.004% | 0.05% | 0.26% | 0.56% | 42.76% | 1.23 | 1.23 | -0.13 |
| Under 5 Bond Index (Clean) | 106.89 | 106.89 | -0.002% | 0.06% | 0.12% | -1.99% | 6.89% | 2.96 | 2.95 | 0.14 |
| Under 5 Bond Index (Return) | 166.41 | 166.39 | 0.010% | 0.18% | 0.94% | 1.56% | 66.41% | 2.96 | 2.95 | 0.14 |
| Under 10 Bond Index (Clean) | 115.86 | 115.84 | 0.023% | 0.28% | 1.02% | -1.81% | 15.86% | 4.66 | 4.63 | 0.70 |
| Under 10 Bond Index (Return) | 184.26 | 184.20 | 0.033% | 0.39% | 1.76% | 0.76% | 84.26% | 4.66 | 4.63 | 0.70 |
| 5 Plus Bond Index (Clean) | 127.28 | 127.18 | 0.077% | 0.51% | 2.69% | -2.10% | 27.28% | 8.64 | 8.52 | 1.41 |
| 5 Plus Bond Index (Return) | 212.27 | 212.10 | 0.084% | 0.60% | 3.29% | -0.63% | 112.27% | 8.64 | 8.52 | 1.41 |
| 10 Plus Bond Index (Clean) | 129.32 | 129.10 | 0.167% | 0.37% | 5.20% | -7.49% | 29.32% | 16.23 | 15.90 | 2.07 |
| 10 Plus Bond Index (Return) | 226.70 | 226.31 | 0.171% | 0.43% | 5.63% | -5.86% | 126.70% | 16.23 | 15.90 | 2.07 |

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 | 102.81 | 1.84 | 146 | 104.65 | 0.00 | 8,132 | 8,360 | 8510 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 111.78 | 4.94 | 328 | 116.72 | 0.00 | 6,389 | 7,142 | 7457 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 113.92 | 4.04 | 328 | 117.97 | 0.00 | 9,256 | 10,544 | 10919 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.34 | 1.03 | 85 | 117.37 | 0.00 | 7,700 | 8,958 | 9037 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.18 | 5.30 | 328 | 128.48 | 0.00 | 6,767 | 8,335 | 8694 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.96 | 1.80 | 146 | 120.76 | 0.00 | 11,609 | 13,810 | 14019 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.08 | 4.49 | 328 | 127.57 | 0.00 | 8,252 | 10,157 | 10527 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 100.87 | 0.40 | 180 | 101.26 | 0.00 | 4,863 | 4,905 | 4924 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.67 | 1.87 | 175 | 123.54 | 0.00 | 5,480 | 6,667 | 6769 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.60 | 1.65 | 177 | 120.25 | 0.00 | 8,137 | 9,650 | 9784 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.64 | 2.69 | 182 | 139.34 | 0.00 | 11,745 | 16,049 | 16365 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 107.54 | 0.78 | 119 | 108.33 | 0.00 | 6,928 | 7,390 | 7444 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 93.55 | 1.12 | 205 | 94.67 | 0.00 | 5,057 | 4,730 | 4787 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 11-Sep-2015 | Previous Index Price 10-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 | 102.81 | 102.82 | -0.010% | -0.162% | -0.846% | -2.927% | -0.15 | 0.59 | 0.59 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.78 | 111.79 | -0.009% | -0.007% | -0.448% | -2.169% | -0.12 | 1.95 | 1.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 113.92 | 113.92 | 0.000% | 0.029% | 0.048% | -1.500% | -0.01 | 2.86 | 2.86 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.34 | 116.31 | 0.023% | 0.187% | 0.425% | -1.108% | 0.05 | 3.53 | 3.53 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.18 | 123.16 | 0.016% | 0.152% | 0.385% | -2.027% | 0.20 | 3.63 | 3.63 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.96 | 118.99 | -0.021% | 0.120% | 0.701% | -1.315% | 0.33 | 4.22 | 4.21 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.08 | 123.08 | 0.004% | 0.151% | 0.836% | -1.711% | 0.41 | 4.51 | 4.49 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.87 | 100.85 | 0.020% | 0.574% | 2.000% | | 0.66 | 6.33 | 6.29 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.67 | 121.67 | -0.002% | 0.601% | 2.168% | -0.363% | 0.90 | 6.65 | 6.59 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.60 | 118.48 | 0.100% | 0.652% | 2.831% | -0.143% | 1.10 | 7.52 | 7.44 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.64 | 136.52 | 0.092% | 0.705% | 2.549% | -0.948% | 1.28 | 7.82 | 7.72 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.54 | 107.42 | 0.115% | 0.491% | 3.894% | -0.104% | 1.81 | 12.53 | 12.31 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 93.55 | 93.31 | 0.249% | 0.211% | 6.997% | | 2.30 | 21.98 | 21.49 |

| Return Price Performance | | | Index Price 11-Sep-2015 | Previous Index Price 10-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 | 0.003% | -0.027% | 0.041% | -4.121% | -0.15 | 0.59 | 0.59 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.72 | 116.71 | 0.004% | 0.135% | 0.514% | 1.169% | -0.12 | 1.95 | 1.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.97 | 117.96 | 0.010% | 0.143% | 0.816% | 1.198% | -0.01 | 2.86 | 2.86 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.37 | 117.33 | 0.033% | 0.299% | 1.183% | -2.200% | 0.05 | 3.53 | 3.53 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 128.48 | 128.45 | 0.028% | 0.285% | 1.303% | 1.228% | 0.20 | 3.63 | 3.63 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.76 | 120.78 | -0.011% | 0.232% | 1.452% | -2.387% | 0.33 | 4.22 | 4.21 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 127.57 | 127.55 | 0.015% | 0.264% | 1.609% | 1.059% | 0.41 | 4.51 | 4.49 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 101.26 | 101.24 | 0.023% | 0.597% | 2.157% | | 0.66 | 6.33 | 6.29 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.54 | 123.53 | 0.007% | 0.689% | 2.798% | -1.301% | 0.90 | 6.65 | 6.59 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.25 | 120.12 | 0.107% | 0.730% | 3.392% | -0.991% | 1.10 | 7.52 | 7.44 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.34 | 139.20 | 0.101% | 0.810% | 3.320% | -2.073% | 1.28 | 7.82 | 7.72 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.33 | 108.20 | 0.119% | 0.554% | 4.345% | 0.316% | 1.81 | 12.53 | 12.31 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 94.67 | 94.43 | 0.251% | 0.272% | 7.393% | | 2.30 | 21.98 | 21.49 |