

Irish Stock Exchange Daily Bond Index Report

Monday 15 December, 2014

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Bond Indices Performance

| Index | Close Value 15-Dec-2014 | Previous Close Value 12-Dec-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------------------|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 120.79 | 120.82 | -0.026% | 0.23% | 0.76% | 9.64% | 20.79% | 5.37 | 5.32 | 0.96 |
| All Bond Index (Return) | 191.96 | 191.94 | 0.006% | 0.40% | 1.58% | 12.61% | 91.96% | 5.37 | 5.32 | 0.96 |
| Under 3 Bond Index (Clean) | 97.16 | 97.16 | -0.008% | -0.14% | -0.89% | -2.45% | -2.84% | 1.71 | 1.71 | 0.15 |
| Under 3 Bond Index (Return) | 142.18 | 142.14 | 0.029% | 0.07% | -0.01% | -1.70% | 42.18% | 1.71 | 1.71 | 0.15 |
| Under 5 Bond Index (Clean) | 109.38 | 109.41 | -0.024% | -0.13% | -0.72% | 1.23% | 9.38% | 3.10 | 3.09 | 0.33 |
| Under 5 Bond Index (Return) | 164.02 | 164.00 | 0.011% | 0.07% | 0.15% | 3.81% | 64.02% | 3.10 | 3.09 | 0.33 |
| Under 10 Bond Index (Clean) | 118.18 | 118.23 | -0.038% | 0.01% | 0.10% | 7.44% | 18.18% | 4.50 | 4.47 | 0.68 |
| Under 10 Bond Index (Return) | 182.83 | 182.84 | -0.006% | 0.19% | 0.92% | 10.17% | 82.83% | 4.50 | 4.47 | 0.68 |
| 5 Plus Bond Index (Clean) | 129.87 | 129.90 | -0.028% | 0.50% | 1.96% | 14.89% | 29.87% | 7.06 | 6.98 | 1.16 |
| 5 Plus Bond Index (Return) | 213.05 | 213.05 | 0.002% | 0.65% | 2.72% | 18.01% | 113.05% | 7.06 | 6.98 | 1.16 |
| 10 Plus Bond Index (Clean) | 139.31 | 139.27 | 0.028% | 1.19% | 3.85% | 21.70% | 39.31% | 9.16 | 9.02 | 1.55 |
| 10 Plus Bond Index (Return) | 239.63 | 239.49 | 0.056% | 1.33% | 4.61% | 26.13% | 139.63% | 9.16 | 9.02 | 1.55 |

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 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 100.77 | 3.70 | 300 | 104.47 | 0.00 | 2,230 | 2,247 | 2330 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 105.50 | 2.68 | 117 | 108.18 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 106.11 | 3.04 | 241 | 109.15 | 0.00 | 8,132 | 8,629 | 8876 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 114.90 | 0.87 | 58 | 115.77 | 0.00 | 6,389 | 7,341 | 7397 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 115.91 | 0.72 | 58 | 116.62 | 0.00 | 9,256 | 10,728 | 10794 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.86 | 2.17 | 180 | 120.03 | 0.00 | 7,700 | 9,076 | 9243 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 126.21 | 0.94 | 58 | 127.15 | 0.00 | 6,767 | 8,540 | 8603 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 120.69 | 2.97 | 241 | 123.66 | 0.00 | 11,809 | 14,252 | 14603 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 125.37 | 0.80 | 58 | 126.17 | 0.00 | 9,052 | 11,348 | 11420 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.98 | 2.89 | 270 | 124.87 | 0.00 | 5,480 | 6,684 | 6842 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.44 | 2.53 | 272 | 120.97 | 0.00 | 8,137 | 9,637 | 9843 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.52 | 4.10 | 277 | 141.61 | 0.00 | 11,745 | 16,152 | 16633 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 107.26 | 0.22 | 34 | 107.49 | 0.00 | 3,750 | 4,022 | 4031 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 15-Dec-2014 | Previous Index Price 12-Dec-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 100.77 | 100.78 | -0.008% | -0.196% | -0.932% | -3.937% | 0.04 | 0.17 | 0.17 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 105.50 | 105.52 | -0.013% | -0.332% | -1.600% | -6.720% | 0.03 | 0.67 | 0.67 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 106.11 | 106.12 | -0.011% | -0.167% | -0.922% | -2.056% | 0.02 | 1.29 | 1.29 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.90 | 114.90 | -0.004% | -0.102% | -1.155% | 1.064% | 0.22 | 2.69 | 2.69 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 115.91 | 115.93 | -0.022% | -0.004% | -0.758% | 4.489% | 0.32 | 3.61 | 3.59 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.86 | 117.91 | -0.036% | -0.148% | -0.502% | 7.199% | 0.39 | 4.14 | 4.12 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.21 | 126.27 | -0.045% | -0.245% | -0.506% | 7.397% | 0.41 | 4.38 | 4.36 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.69 | 120.79 | -0.076% | -0.128% | 0.065% | 10.267% | 0.55 | 4.79 | 4.77 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.37 | 125.49 | -0.094% | -0.048% | 0.284% | 11.477% | 0.57 | 5.25 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.98 | 122.01 | -0.025% | 0.391% | 2.257% | 17.823% | 1.10 | 7.16 | 7.08 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.44 | 118.43 | 0.004% | 0.714% | 2.746% | | 1.27 | 8.03 | 7.93 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.52 | 137.54 | -0.015% | 0.817% | 3.175% | 20.873% | 1.43 | 8.23 | 8.12 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.26 | 107.05 | 0.201% | 2.734% | | | 1.85 | 12.99 | 12.75 |

| Return Price Performance | | | Index Price 15-Dec-2014 | Previous Index Price 12-Dec-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.47 | 104.44 | 0.029% | 0.011% | -0.010% | -3.977% | 0.04 | 0.17 | 0.17 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.18 | 108.13 | 0.050% | 0.035% | 0.002% | -6.842% | 0.03 | 0.67 | 0.67 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.15 | 109.12 | 0.024% | 0.034% | -0.027% | -2.177% | 0.02 | 1.29 | 1.29 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.77 | 115.73 | 0.035% | 0.119% | -4.691% | 0.843% | 0.22 | 2.69 | 2.69 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.62 | 116.61 | 0.010% | 0.176% | -3.674% | 4.277% | 0.32 | 3.61 | 3.59 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 120.03 | 120.04 | -0.006% | 0.025% | 0.268% | 6.875% | 0.39 | 4.14 | 4.12 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 127.15 | 127.15 | -0.007% | -0.028% | -4.012% | 7.105% | 0.41 | 4.38 | 4.36 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 123.66 | 123.72 | -0.044% | 0.044% | 0.828% | 9.804% | 0.55 | 4.79 | 4.77 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.17 | 126.24 | -0.060% | 0.137% | -2.776% | 11.181% | 0.57 | 5.25 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.87 | 124.86 | 0.002% | 0.529% | 2.888% | 17.152% | 1.10 | 7.16 | 7.08 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.97 | 120.94 | 0.027% | 0.833% | 3.308% | | 1.27 | 8.03 | 7.93 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.61 | 141.59 | 0.017% | 0.974% | 3.932% | 19.906% | 1.43 | 8.23 | 8.12 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.49 | 107.25 | 0.219% | 2.839% | | | 1.85 | 12.99 | 12.75 |