

Irish Stock Exchange Daily Bond Index Report

Thursday 8 January, 2015

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Bond Indices Performance

| Index | Close Value | Previous Close Value | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|-------|-------------|----------------------|----------|-------------|-----|-----|----------------------------|-------------------|-------------------|-------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| | | | | | | | | | | |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal Amt O/S(m) | O/S Amt Clean Price | O/S Amt Dirty Price |
|--------------|---------|---------------------|---------------|--------|------------------|-------------|---------|--------------|-------------|------|--------------------|---------------------|---------------------|
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 100.47 | 4.00 | 324 | 104.46 | 0.00 | 2,230 | 2,240 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 104.94 | 3.21 | 140 | 108.15 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 105.77 | 3.34 | 265 | 109.11 | 0.00 | 8,132 | 8,601 | 8873 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 114.31 | 1.24 | 82 | 115.55 | 0.00 | 6,389 | 7,304 | 7383 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 115.54 | 1.01 | 82 | 116.55 | 0.00 | 9,256 | 10,694 | 10787 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.26 | 2.46 | 204 | 119.71 | 0.00 | 7,700 | 9,029 | 9218 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 125.37 | 1.33 | 82 | 126.70 | 0.00 | 6,767 | 8,483 | 8573 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 119.92 | 3.27 | 265 | 123.18 | 0.00 | 11,709 | 14,041 | 14423 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.41 | 1.12 | 82 | 125.53 | 0.00 | 9,052 | 11,261 | 11363 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 122.04 | 3.14 | 294 | 125.18 | 0.00 | 5,480 | 6,687 | 6859 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.82 | 2.76 | 296 | 121.57 | 0.00 | 8,137 | 9,668 | 9892 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.90 | 4.45 | 301 | 142.35 | 0.00 | 11,745 | 16,196 | 16719 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 108.23 | 0.38 | 58 | 108.61 | 0.00 | 3,850 | 4,167 | 4182 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 08-Jan-2015 | Previous Index Price 07-Jan-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 100.47 | 100.50 | -0.035% | -0.149% | -0.149% | -0.149% | 0.00 | 0.10 | 0.10 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 104.94 | 105.01 | -0.064% | -0.270% | -0.270% | -0.270% | 0.02 | 0.60 | 0.60 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 105.77 | 105.80 | -0.030% | -0.195% | -0.195% | -0.195% | 0.03 | 1.22 | 1.22 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.31 | 114.39 | -0.066% | -0.346% | -0.346% | -0.346% | 0.29 | 2.62 | 2.61 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 115.54 | 115.54 | 0.000% | -0.119% | -0.119% | -0.119% | 0.34 | 3.53 | 3.52 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.26 | 117.32 | -0.054% | -0.292% | -0.292% | -0.292% | 0.46 | 4.07 | 4.05 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.37 | 125.45 | -0.060% | -0.150% | -0.150% | -0.150% | 0.50 | 4.30 | 4.28 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.92 | 119.94 | -0.019% | -0.216% | -0.216% | -0.216% | 0.64 | 4.72 | 4.69 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.41 | 124.44 | -0.028% | -0.724% | -0.724% | -0.724% | 0.67 | 5.18 | 5.14 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.04 | 122.08 | -0.029% | 0.006% | 0.006% | 0.006% | 1.07 | 7.09 | 7.02 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.82 | 118.78 | 0.029% | 0.616% | 0.616% | 0.616% | 1.22 | 7.96 | 7.87 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.90 | 137.99 | -0.065% | 0.174% | 0.174% | 0.174% | 1.38 | 8.17 | 8.06 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.23 | 108.14 | 0.088% | 1.050% | 1.050% | 1.050% | 1.78 | 12.93 | 12.71 |

| Return Price Performance | | | Index Price 08-Jan-2015 | Previous Index Price 07-Jan-2015 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.46 | 104.48 | -0.021% | -0.025% | -0.025% | -0.025% | 0.00 | 0.10 | 0.10 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.15 | 108.19 | -0.041% | -0.072% | -0.072% | -0.072% | 0.02 | 0.60 | 0.60 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.11 | 109.13 | -0.018% | -0.075% | -0.075% | -0.075% | 0.03 | 1.22 | 1.22 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.55 | 115.61 | -0.052% | -0.213% | -0.213% | -0.213% | 0.29 | 2.62 | 2.61 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.55 | 116.54 | 0.010% | -0.012% | -0.012% | -0.012% | 0.34 | 3.53 | 3.52 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.71 | 119.77 | -0.043% | -0.185% | -0.185% | -0.185% | 0.46 | 4.07 | 4.05 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.70 | 126.75 | -0.047% | -0.021% | -0.021% | -0.021% | 0.50 | 4.30 | 4.28 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 123.18 | 123.19 | -0.008% | -0.111% | -0.111% | -0.111% | 0.64 | 4.72 | 4.69 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.53 | 125.55 | -0.017% | -0.610% | -0.610% | -0.610% | 0.67 | 5.18 | 5.14 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.18 | 125.21 | -0.020% | 0.091% | 0.091% | 0.091% | 1.07 | 7.09 | 7.02 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.57 | 121.53 | 0.036% | 0.679% | 0.679% | 0.679% | 1.22 | 7.96 | 7.87 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 142.35 | 142.42 | -0.053% | 0.273% | 0.273% | 0.273% | 1.38 | 8.17 | 8.06 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 108.61 | 108.51 | 0.093% | 1.108% | 1.108% | 1.108% | 1.78 | 12.93 | 12.71 |