

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 January, 2015

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Bond Indices Performance

| Index | Close Value 21-Jan-2015 | Previous Close Value 20-Jan-2015 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 121.14 | 121.28 | -0.112% | 0.46% | 0.46% | 0.46% | 21.14% | 5.39 | 5.35 | 0.86 |
| All Bond Index (Return) | 193.33 | 193.52 | -0.100% | 0.72% | 0.72% | 0.72% | 93.33% | 5.39 | 5.35 | 0.86 |
| Under 3 Bond Index (Clean) | 96.75 | 96.74 | 0.011% | -0.28% | -0.28% | -0.28% | -3.25% | 1.61 | 1.61 | 0.14 |
| Under 3 Bond Index (Return) | 142.24 | 142.20 | 0.024% | 0.01% | 0.01% | 0.01% | 42.24% | 1.61 | 1.61 | 0.14 |
| Under 5 Bond Index (Clean) | 109.01 | 109.05 | -0.039% | -0.10% | -0.10% | -0.10% | 9.01% | 3.00 | 2.99 | 0.31 |
| Under 5 Bond Index (Return) | 164.17 | 164.21 | -0.027% | 0.17% | 0.17% | 0.17% | 64.17% | 3.00 | 2.99 | 0.31 |
| Under 10 Bond Index (Clean) | 118.18 | 118.28 | -0.086% | 0.23% | 0.23% | 0.23% | 18.18% | 4.51 | 4.48 | 0.62 |
| Under 10 Bond Index (Return) | 183.53 | 183.67 | -0.075% | 0.46% | 0.46% | 0.46% | 83.53% | 4.51 | 4.48 | 0.62 |
| 5 Plus Bond Index (Clean) | 130.86 | 131.07 | -0.163% | 0.87% | 0.87% | 0.87% | 30.86% | 7.06 | 6.99 | 1.02 |
| 5 Plus Bond Index (Return) | 215.53 | 215.86 | -0.151% | 1.13% | 1.13% | 1.13% | 115.53% | 7.06 | 6.99 | 1.02 |
| 10 Plus Bond Index (Clean) | 141.65 | 141.97 | -0.224% | 1.55% | 1.55% | 1.55% | 41.65% | 9.19 | 9.07 | 1.35 |
| 10 Plus Bond Index (Return) | 244.82 | 245.33 | -0.209% | 1.88% | 1.88% | 1.88% | 144.82% | 9.19 | 9.07 | 1.35 |

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 | O/S Amt Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| | | | | | | | | | | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 100.33 | 4.16 | 337 | 104.48 | 0.00 | 2,230 | 2,237 | 2330 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 104.70 | 3.51 | 153 | 108.20 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 105.68 | 3.50 | 278 | 109.18 | 0.00 | 8,132 | 8,594 | 8879 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 114.40 | 1.43 | 95 | 115.83 | 0.00 | 6,389 | 7,309 | 7401 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 115.68 | 1.17 | 95 | 116.85 | 0.00 | 9,256 | 10,707 | 10815 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.57 | 2.62 | 217 | 120.18 | 0.00 | 7,700 | 9,053 | 9254 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 125.64 | 1.54 | 95 | 127.17 | 0.00 | 6,767 | 8,501 | 8605 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 120.38 | 3.43 | 278 | 123.80 | 0.00 | 11,609 | 13,974 | 14372 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.77 | 1.30 | 95 | 126.07 | 0.00 | 8,552 | 10,670 | 10782 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 100.30 | 0.02 | 7 | 100.32 | 0.00 | 4,000 | 4,012 | 4013 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 123.32 | 3.28 | 307 | 126.60 | 0.00 | 5,480 | 6,757 | 6937 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.37 | 2.88 | 309 | 123.25 | 0.00 | 8,137 | 9,795 | 10029 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 139.53 | 4.65 | 314 | 144.18 | 0.00 | 11,745 | 16,388 | 16934 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 110.30 | 0.47 | 71 | 110.76 | 0.00 | 4,250 | 4,688 | 4707 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 21-Jan-2015 | Previous Index Price 20-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 | 100.33 | 100.34 | -0.010% | -0.288% | -0.288% | -0.288% | 0.00 | 0.07 | 0.07 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 104.70 | 104.71 | -0.013% | -0.498% | -0.498% | -0.498% | 0.00 | 0.57 | 0.57 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 105.68 | 105.65 | 0.028% | -0.278% | -0.278% | -0.278% | 0.00 | 1.19 | 1.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.40 | 114.40 | -0.003% | -0.270% | -0.270% | -0.270% | 0.21 | 2.59 | 2.59 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 115.68 | 115.71 | -0.029% | 0.002% | 0.002% | 0.002% | 0.27 | 3.50 | 3.50 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.57 | 117.67 | -0.087% | -0.026% | -0.026% | -0.026% | 0.37 | 4.04 | 4.02 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.64 | 125.77 | -0.110% | 0.061% | 0.061% | 0.061% | 0.42 | 4.27 | 4.26 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.38 | 120.50 | -0.104% | 0.166% | 0.166% | 0.166% | 0.54 | 4.69 | 4.67 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.77 | 124.93 | -0.124% | -0.435% | -0.435% | -0.435% | 0.59 | 5.15 | 5.12 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.30 | 100.54 | -0.236% | | | | 0.76 | 6.92 | 6.87 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.32 | 123.50 | -0.146% | 1.051% | 1.051% | 1.051% | 0.92 | 7.07 | 7.01 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.37 | 120.54 | -0.139% | 1.935% | 1.935% | 1.935% | 1.05 | 7.94 | 7.86 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.53 | 139.80 | -0.190% | 1.362% | 1.362% | 1.362% | 1.23 | 8.15 | 8.05 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 110.30 | 110.68 | -0.343% | 2.978% | 2.978% | 2.978% | 1.63 | 12.93 | 12.72 |

| Return Price Performance | | | Index Price 21-Jan-2015 | Previous Index Price 20-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 | 104.48 | 104.48 | 0.003% | -0.006% | -0.006% | -0.006% | 0.00 | 0.07 | 0.07 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.20 | 108.20 | 0.008% | -0.018% | -0.018% | -0.018% | 0.00 | 0.57 | 0.57 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.18 | 109.14 | 0.039% | -0.005% | -0.005% | -0.005% | 0.00 | 1.19 | 1.19 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.83 | 115.82 | 0.011% | 0.032% | 0.032% | 0.032% | 0.21 | 2.59 | 2.59 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.85 | 116.87 | -0.017% | 0.245% | 0.245% | 0.245% | 0.27 | 3.50 | 3.50 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 120.18 | 120.27 | -0.076% | 0.206% | 0.206% | 0.206% | 0.37 | 4.04 | 4.02 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 127.17 | 127.29 | -0.095% | 0.355% | 0.355% | 0.355% | 0.42 | 4.27 | 4.26 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 123.80 | 123.92 | -0.091% | 0.392% | 0.392% | 0.392% | 0.54 | 4.69 | 4.67 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.07 | 126.21 | -0.113% | -0.182% | -0.182% | -0.182% | 0.59 | 5.15 | 5.12 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 100.32 | 100.55 | -0.234% | | | | 0.76 | 6.92 | 6.87 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 126.60 | 126.77 | -0.134% | 1.222% | 1.222% | 1.222% | 0.92 | 7.07 | 7.01 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 123.25 | 123.41 | -0.128% | 2.070% | 2.070% | 2.070% | 1.05 | 7.94 | 7.86 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 144.18 | 144.43 | -0.174% | 1.560% | 1.560% | 1.560% | 1.23 | 8.15 | 8.05 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 110.76 | 111.14 | -0.336% | 3.110% | 3.110% | 3.110% | 1.63 | 12.93 | 12.72 |