

Irish Stock Exchange Daily Bond Index Report



Monday 28 July, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

| Index | Close Value 28-Jul-2014 | Previous Close Value 25-Jul-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 117.76 | 117.65 | 0.100% | 0.35% | 0.35% | 6.90% | 17.76% | 5.26 | 5.18 | 1.49 |
| All Bond Index (Return) | 184.44 | 184.20 | 0.131% | 0.65% | 0.65% | 8.20% | 84.44% | 5.26 | 5.18 | 1.49 |
| Under 3 Bond Index (Clean) | 98.67 | 98.65 | 0.020% | -0.09% | -0.09% | -0.92% | -1.33% | 1.44 | 1.44 | 0.06 |
| Under 3 Bond Index (Return) | 142.06 | 141.98 | 0.054% | 0.24% | 0.24% | -1.78% | 42.06% | 1.44 | 1.44 | 0.06 |
| Under 5 Bond Index (Clean) | 109.92 | 109.87 | 0.045% | -0.01% | -0.01% | 1.73% | 9.92% | 3.13 | 3.11 | 0.56 |
| Under 5 Bond Index (Return) | 162.26 | 162.14 | 0.076% | 0.30% | 0.30% | 2.70% | 62.26% | 3.13 | 3.11 | 0.56 |
| Under 10 Bond Index (Clean) | 116.42 | 116.33 | 0.075% | 0.23% | 0.23% | 5.84% | 16.42% | 4.69 | 4.63 | 1.22 |
| Under 10 Bond Index (Return) | 177.49 | 177.30 | 0.105% | 0.52% | 0.52% | 6.95% | 77.49% | 4.69 | 4.63 | 1.22 |
| 5 Plus Bond Index (Clean) | 123.95 | 123.78 | 0.135% | 0.56% | 0.56% | 9.66% | 23.95% | 6.55 | 6.44 | 1.77 |
| 5 Plus Bond Index (Return) | 200.63 | 200.30 | 0.164% | 0.85% | 0.85% | 11.13% | 100.63% | 6.55 | 6.44 | 1.77 |
| 10 Plus Bond Index (Clean) | 129.01 | 128.70 | 0.248% | 1.05% | 1.05% | 12.70% | 29.01% | 8.52 | 8.32 | 2.37 |
| 10 Plus Bond Index (Return) | 218.91 | 218.30 | 0.279% | 1.36% | 1.36% | 15.22% | 118.91% | 8.52 | 8.32 | 2.37 |

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 | 102.50 | 1.97 | 160 | 104.47 | 0.00 | 2,230 | 2,286 | 2330 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 108.62 | 7.79 | 340 | 116.41 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.77 | 1.27 | 101 | 109.05 | 0.00 | 8,132 | 8,764 | 8867 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.35 | 4.26 | 283 | 120.62 | 0.00 | 6,389 | 7,434 | 7706 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.09 | 3.49 | 283 | 119.57 | 0.00 | 9,256 | 10,744 | 11067 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.15 | 0.48 | 40 | 117.63 | 0.00 | 7,700 | 9,020 | 9058 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 125.53 | 4.58 | 283 | 130.11 | 0.00 | 6,767 | 8,494 | 8804 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.63 | 1.25 | 101 | 119.88 | 0.00 | 11,809 | 14,009 | 14156 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.54 | 3.88 | 283 | 126.41 | 0.00 | 9,052 | 11,092 | 11443 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 115.10 | 1.39 | 130 | 116.49 | 0.00 | 5,480 | 6,307 | 6383 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 110.29 | 1.23 | 132 | 111.52 | 0.00 | 7,137 | 7,871 | 7959 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 128.19 | 2.03 | 137 | 130.21 | 0.00 | 11,745 | 15,056 | 15294 |

Irish Stock Exchange Daily Bond Index Report

Monday 28 July, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

| Clean Price Performance | | | Index Price 28-Jul-2014 | Previous Index Price 25-Jul-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 102.50 | 102.49 | 0.010% | -0.295% | -0.295% | -2.288% | 0.00 | 0.55 | 0.55 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.62 | 108.60 | 0.022% | -0.437% | -0.437% | -3.964% | 0.04 | 0.98 | 0.98 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.77 | 107.75 | 0.023% | -0.042% | -0.042% | -0.519% | 0.06 | 1.67 | 1.67 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.35 | 116.30 | 0.046% | -0.053% | -0.053% | 2.344% | 0.38 | 2.94 | 2.93 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.09 | 116.03 | 0.047% | -0.054% | -0.054% | 4.649% | 0.62 | 3.84 | 3.82 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.15 | 117.07 | 0.068% | 0.152% | 0.152% | 6.549% | 0.80 | 4.51 | 4.48 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.53 | 125.48 | 0.040% | 0.080% | 0.080% | 6.823% | 0.87 | 4.55 | 4.51 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.63 | 118.57 | 0.052% | 0.179% | 0.179% | 8.382% | 1.12 | 5.17 | 5.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.54 | 122.45 | 0.076% | 0.371% | 0.371% | 8.959% | 1.21 | 5.41 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 115.10 | 114.97 | 0.110% | 0.557% | 0.557% | 11.178% | 1.98 | 7.50 | 7.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 110.29 | 109.99 | 0.273% | 1.109% | 1.109% | | 2.20 | 8.35 | 8.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 128.19 | 127.87 | 0.248% | 1.054% | 1.054% | 12.672% | 2.37 | 8.52 | 8.32 |

| Return Price Performance | | | Index Price 28-Jul-2014 | Previous Index Price 25-Jul-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 | 104.43 | 0.045% | 0.041% | 0.041% | -3.973% | 0.00 | 0.55 | 0.55 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.41 | 116.32 | 0.080% | 0.142% | 0.142% | 0.245% | 0.04 | 0.98 | 0.98 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.05 | 108.98 | 0.057% | 0.282% | 0.282% | -2.267% | 0.06 | 1.67 | 1.67 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 120.62 | 120.52 | 0.081% | 0.299% | 0.299% | 5.064% | 0.38 | 2.94 | 2.93 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 119.57 | 119.48 | 0.077% | 0.237% | 0.237% | 6.915% | 0.62 | 3.84 | 3.82 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.63 | 117.51 | 0.099% | 0.440% | 0.440% | 4.736% | 0.80 | 4.51 | 4.48 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 130.11 | 130.01 | 0.075% | 0.427% | 0.427% | 9.600% | 0.87 | 4.55 | 4.51 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.88 | 119.78 | 0.083% | 0.467% | 0.467% | 6.439% | 1.12 | 5.17 | 5.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.41 | 126.28 | 0.105% | 0.666% | 0.666% | 11.401% | 1.21 | 5.41 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 116.49 | 116.33 | 0.138% | 0.811% | 0.811% | 9.293% | 1.98 | 7.50 | 7.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 111.52 | 111.19 | 0.295% | 1.337% | 1.337% | | 2.20 | 8.35 | 8.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 130.21 | 129.85 | 0.279% | 1.364% | 1.364% | 10.253% | 2.37 | 8.52 | 8.32 |