

Irish Stock Exchange Daily Bond Index Report

Thursday 9 October, 2014

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Bond Indices Performance

| Index | Close Value 09-Oct-2014 | Previous Close Value 08-Oct-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.61 | 119.57 | 0.034% | -0.22% | -0.22% | 8.58% | 19.61% | 5.10 | 5.05 | 1.10 |
| All Bond Index (Return) | 188.74 | 188.66 | 0.044% | -0.12% | -0.12% | 10.72% | 88.74% | 5.10 | 5.05 | 1.10 |
| Under 3 Bond Index (Clean) | 97.88 | 97.92 | -0.040% | -0.15% | -0.15% | -1.72% | -2.12% | 1.24 | 1.24 | 0.02 |
| Under 3 Bond Index (Return) | 142.14 | 142.18 | -0.027% | -0.04% | -0.04% | -1.72% | 42.14% | 1.24 | 1.24 | 0.02 |
| Under 5 Bond Index (Clean) | 109.86 | 109.91 | -0.041% | -0.28% | -0.28% | 1.68% | 9.86% | 2.94 | 2.93 | 0.34 |
| Under 5 Bond Index (Return) | 163.49 | 163.53 | -0.029% | -0.18% | -0.18% | 3.47% | 63.49% | 2.94 | 2.93 | 0.34 |
| Under 10 Bond Index (Clean) | 117.79 | 117.77 | 0.009% | -0.24% | -0.24% | 7.08% | 17.79% | 4.52 | 4.48 | 0.85 |
| Under 10 Bond Index (Return) | 180.92 | 180.88 | 0.020% | -0.14% | -0.14% | 9.02% | 80.92% | 4.52 | 4.48 | 0.85 |
| 5 Plus Bond Index (Clean) | 127.13 | 127.03 | 0.079% | -0.19% | -0.19% | 12.47% | 27.13% | 6.39 | 6.31 | 1.31 |
| 5 Plus Bond Index (Return) | 207.23 | 207.05 | 0.087% | -0.09% | -0.09% | 14.79% | 107.23% | 6.39 | 6.31 | 1.31 |
| 10 Plus Bond Index (Clean) | 133.96 | 133.73 | 0.170% | -0.14% | -0.14% | 17.02% | 33.96% | 8.37 | 8.21 | 1.87 |
| 10 Plus Bond Index (Return) | 228.99 | 228.58 | 0.178% | -0.04% | -0.04% | 20.53% | 128.99% | 8.37 | 8.21 | 1.87 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Nominal Amt | | O/S Amt | O/S Amt |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|-------------|--------|-------------|-------------|
| | | | | | | | | | | Cash | O/S(m) | Clean Price | Dirty Price |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 101.60 | 2.87 | 233 | 104.47 | 0.00 | 2,230 | 2,266 | 2330 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 106.99 | 1.17 | 51 | 108.16 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 106.93 | 2.19 | 174 | 109.12 | 0.00 | 8,132 | 8,695 | 8874 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 115.93 | 5.36 | 356 | 121.29 | 0.00 | 6,389 | 7,407 | 7749 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.30 | 4.39 | 356 | 120.69 | 0.00 | 9,256 | 10,765 | 11171 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 118.11 | 1.36 | 113 | 119.47 | 0.00 | 7,700 | 9,095 | 9199 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 126.65 | 5.76 | 356 | 132.40 | 0.00 | 6,767 | 8,570 | 8959 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 120.35 | 2.15 | 174 | 122.49 | 0.00 | 11,809 | 14,211 | 14465 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.75 | 4.88 | 356 | 129.63 | 0.00 | 9,052 | 11,293 | 11734 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 119.06 | 2.17 | 203 | 121.23 | 0.00 | 5,480 | 6,524 | 6643 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 115.04 | 1.91 | 205 | 116.95 | 0.00 | 8,137 | 8,210 | 8346 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 133.10 | 3.11 | 210 | 136.21 | 0.00 | 11,745 | 15,633 | 15998 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 09-Oct-2014 | Previous Index Price 08-Oct-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 101.60 | 101.63 | -0.030% | -0.116% | -0.116% | -3.146% | 0.00 | 0.35 | 0.35 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 106.99 | 107.06 | -0.064% | -0.214% | -0.214% | -5.406% | 0.00 | 0.85 | 0.85 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 106.93 | 106.98 | -0.042% | -0.154% | -0.154% | -1.297% | 0.02 | 1.47 | 1.47 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.93 | 115.94 | -0.011% | -0.271% | -0.271% | 1.968% | 0.20 | 2.74 | 2.74 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.30 | 116.39 | -0.075% | -0.420% | -0.420% | 4.845% | 0.40 | 3.64 | 3.63 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.11 | 118.14 | -0.028% | -0.294% | -0.294% | 7.424% | 0.48 | 4.31 | 4.29 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.65 | 126.63 | 0.014% | -0.159% | -0.159% | 7.772% | 0.50 | 4.35 | 4.33 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.35 | 120.32 | 0.018% | -0.224% | -0.224% | 9.949% | 0.72 | 4.97 | 4.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.75 | 124.71 | 0.038% | -0.210% | -0.210% | 10.928% | 0.77 | 5.21 | 5.17 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.06 | 118.93 | 0.109% | -0.193% | -0.193% | 15.001% | 1.48 | 7.32 | 7.21 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 115.04 | 114.91 | 0.109% | -0.204% | -0.204% | | 1.66 | 8.18 | 8.05 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.10 | 132.87 | 0.171% | -0.137% | -0.137% | 16.992% | 1.87 | 8.37 | 8.21 |

| Return Price Performance | | | Index Price 09-Oct-2014 | Previous Index Price 08-Oct-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 | 104.49 | -0.016% | -0.006% | -0.006% | -3.973% | 0.00 | 0.35 | 0.35 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.16 | 108.20 | -0.042% | -0.021% | -0.021% | -6.863% | 0.00 | 0.85 | 0.85 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.12 | 109.16 | -0.029% | -0.047% | -0.047% | -2.197% | 0.02 | 1.47 | 1.47 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 121.29 | 121.29 | 0.002% | -0.148% | -0.148% | 5.650% | 0.20 | 2.74 | 2.74 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 120.69 | 120.77 | -0.062% | -0.313% | -0.313% | 7.915% | 0.40 | 3.64 | 3.63 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.47 | 119.49 | -0.018% | -0.200% | -0.200% | 6.376% | 0.48 | 4.31 | 4.29 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 132.40 | 132.37 | 0.026% | -0.043% | -0.043% | 11.533% | 0.50 | 4.35 | 4.33 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.49 | 122.46 | 0.029% | -0.130% | -0.130% | 8.761% | 0.72 | 4.97 | 4.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 129.63 | 129.57 | 0.047% | -0.107% | -0.107% | 14.234% | 0.77 | 5.21 | 5.17 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.23 | 121.09 | 0.116% | -0.110% | -0.110% | 13.738% | 1.48 | 7.32 | 7.21 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 116.95 | 116.81 | 0.116% | -0.129% | -0.129% | | 1.66 | 8.18 | 8.05 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.21 | 135.97 | 0.178% | -0.036% | -0.036% | 15.329% | 1.87 | 8.37 | 8.21 |