

Irish Stock Exchange Daily Bond Index Report

Thursday 18 September, 2014

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Bond Indices Performance

| Index | Close Value 18-Sep-2014 | Previous Close Value 17-Sep-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.14 | 119.15 | -0.001% | -0.13% | 1.52% | 8.15% | 19.14% | 5.14 | 5.08 | 1.21 |
| All Bond Index (Return) | 187.60 | 187.58 | 0.010% | 0.08% | 2.37% | 10.05% | 87.60% | 5.14 | 5.08 | 1.21 |
| Under 3 Bond Index (Clean) | 98.14 | 98.15 | -0.006% | -0.20% | -0.63% | -1.46% | -1.86% | 1.29 | 1.29 | 0.00 |
| Under 3 Bond Index (Return) | 142.16 | 142.15 | 0.006% | 0.03% | 0.31% | -1.71% | 42.16% | 1.29 | 1.29 | 0.00 |
| Under 5 Bond Index (Clean) | 110.15 | 110.17 | -0.026% | 0.13% | 0.19% | 1.94% | 10.15% | 2.99 | 2.98 | 0.33 |
| Under 5 Bond Index (Return) | 163.52 | 163.54 | -0.014% | 0.35% | 1.08% | 3.50% | 63.52% | 2.99 | 2.98 | 0.33 |
| Under 10 Bond Index (Clean) | 117.54 | 117.55 | -0.007% | 0.00% | 1.19% | 6.86% | 17.54% | 4.56 | 4.52 | 0.93 |
| Under 10 Bond Index (Return) | 180.15 | 180.15 | 0.004% | 0.21% | 2.03% | 8.56% | 80.15% | 4.56 | 4.52 | 0.93 |
| 5 Plus Bond Index (Clean) | 126.14 | 126.12 | 0.015% | -0.29% | 2.34% | 11.59% | 26.14% | 6.43 | 6.34 | 1.45 |
| 5 Plus Bond Index (Return) | 205.21 | 205.16 | 0.025% | -0.07% | 3.15% | 13.67% | 105.21% | 6.43 | 6.34 | 1.45 |
| 10 Plus Bond Index (Clean) | 132.07 | 132.02 | 0.034% | -0.88% | 3.45% | 15.37% | 32.07% | 8.40 | 8.23 | 2.05 |
| 10 Plus Bond Index (Return) | 225.30 | 225.20 | 0.045% | -0.65% | 4.33% | 18.59% | 125.30% | 8.40 | 8.23 | 2.05 |

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 | 101.83 | 2.61 | 212 | 104.45 | 0.00 | 2,230 | 2,271 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 107.45 | 0.69 | 30 | 108.14 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.22 | 1.93 | 153 | 109.15 | 0.00 | 8,132 | 8,719 | 8876 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.29 | 5.05 | 335 | 121.34 | 0.00 | 6,389 | 7,430 | 7753 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.77 | 4.13 | 335 | 120.90 | 0.00 | 9,256 | 10,808 | 11190 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 118.17 | 1.11 | 92 | 119.27 | 0.00 | 7,700 | 9,099 | 9184 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 126.41 | 5.42 | 335 | 131.83 | 0.00 | 6,767 | 8,554 | 8920 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 120.06 | 1.89 | 153 | 121.95 | 0.00 | 11,809 | 14,178 | 14400 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.27 | 4.59 | 335 | 128.86 | 0.00 | 9,052 | 11,249 | 11664 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 117.67 | 1.95 | 182 | 119.62 | 0.00 | 5,480 | 6,448 | 6554 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 113.45 | 1.71 | 184 | 115.16 | 0.00 | 7,137 | 8,097 | 8219 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 131.22 | 2.80 | 189 | 134.02 | 0.00 | 11,745 | 15,412 | 15741 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 18-Sep-2014 | Previous Index Price 17-Sep-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 101.83 | 101.85 | -0.020% | -0.252% | -0.944% | -2.924% | 0.00 | 0.41 | 0.41 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 107.45 | 107.47 | -0.021% | -0.413% | -1.512% | -5.001% | 0.00 | 0.90 | 0.90 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.22 | 107.22 | -0.003% | -0.191% | -0.555% | -1.029% | 0.00 | 1.53 | 1.53 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.29 | 116.32 | -0.026% | 0.058% | -0.107% | 2.289% | 0.17 | 2.80 | 2.79 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.77 | 116.83 | -0.049% | 0.318% | 0.538% | 5.269% | 0.34 | 3.70 | 3.69 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.17 | 118.19 | -0.024% | 0.369% | 1.022% | 7.474% | 0.51 | 4.37 | 4.35 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.41 | 126.42 | -0.008% | 0.157% | 0.781% | 7.572% | 0.59 | 4.40 | 4.38 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.06 | 120.07 | -0.007% | 0.073% | 1.387% | 9.689% | 0.80 | 5.02 | 4.98 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.27 | 124.28 | -0.010% | 0.093% | 1.790% | 10.499% | 0.88 | 5.27 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 117.67 | 117.62 | 0.040% | -0.598% | 2.802% | 13.660% | 1.65 | 7.37 | 7.25 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 113.45 | 113.39 | 0.056% | -0.519% | 4.009% | | 1.84 | 8.23 | 8.08 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 131.22 | 131.18 | 0.034% | -0.884% | 3.447% | 15.340% | 2.05 | 8.40 | 8.23 |

| Return Price Performance | | | Index Price 18-Sep-2014 | Previous Index Price 17-Sep-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.45 | 104.45 | -0.008% | -0.011% | 0.015% | -3.998% | 0.00 | 0.41 | 0.41 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.14 | 108.14 | 0.000% | -0.009% | -6.978% | -6.883% | 0.00 | 0.90 | 0.90 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.15 | 109.14 | 0.009% | 0.043% | 0.377% | -2.174% | 0.00 | 1.53 | 1.53 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 121.34 | 121.35 | -0.012% | 0.305% | 0.899% | 5.692% | 0.17 | 2.80 | 2.79 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 120.90 | 120.95 | -0.037% | 0.513% | 1.351% | 8.104% | 0.34 | 3.70 | 3.69 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.27 | 119.29 | -0.013% | 0.570% | 1.843% | 6.200% | 0.51 | 4.37 | 4.35 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 131.83 | 131.82 | 0.005% | 0.397% | 1.755% | 11.050% | 0.59 | 4.40 | 4.38 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 121.95 | 121.94 | 0.004% | 0.275% | 2.203% | 8.278% | 0.80 | 5.02 | 4.98 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 128.86 | 128.86 | 0.001% | 0.303% | 2.613% | 13.555% | 0.88 | 5.27 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.62 | 119.56 | 0.049% | -0.410% | 3.516% | 12.226% | 1.65 | 7.37 | 7.25 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 115.16 | 115.09 | 0.062% | -0.352% | 4.650% | | 1.84 | 8.23 | 8.08 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.02 | 133.96 | 0.045% | -0.648% | 4.325% | 13.474% | 2.05 | 8.40 | 8.23 |