

Irish Stock Exchange Daily Bond Index Report

Friday 25 July, 2014

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Bond Indices Performance

| Index | Close Value 25-Jul-2014 | Previous Close Value 24-Jul-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 117.65 | 117.56 | 0.070% | 0.25% | 0.25% | 6.79% | 17.65% | 5.26 | 5.18 | 1.51 |
| All Bond Index (Return) | 184.20 | 184.06 | 0.079% | 0.51% | 0.51% | 8.06% | 84.20% | 5.26 | 5.18 | 1.51 |
| Under 3 Bond Index (Clean) | 98.65 | 98.66 | -0.001% | -0.11% | -0.11% | -0.94% | -1.35% | 1.44 | 1.44 | 0.08 |
| Under 3 Bond Index (Return) | 141.98 | 141.97 | 0.011% | 0.18% | 0.18% | -1.83% | 41.98% | 1.44 | 1.44 | 0.08 |
| Under 5 Bond Index (Clean) | 109.87 | 109.85 | 0.021% | -0.06% | -0.06% | 1.69% | 9.87% | 3.13 | 3.12 | 0.58 |
| Under 5 Bond Index (Return) | 162.14 | 162.08 | 0.031% | 0.22% | 0.22% | 2.62% | 62.14% | 3.13 | 3.12 | 0.58 |
| Under 10 Bond Index (Clean) | 116.33 | 116.27 | 0.054% | 0.15% | 0.15% | 5.76% | 16.33% | 4.69 | 4.63 | 1.24 |
| Under 10 Bond Index (Return) | 177.30 | 177.19 | 0.064% | 0.42% | 0.42% | 6.84% | 77.30% | 4.69 | 4.63 | 1.24 |
| 5 Plus Bond Index (Clean) | 123.78 | 123.66 | 0.099% | 0.43% | 0.43% | 9.51% | 23.78% | 6.55 | 6.44 | 1.79 |
| 5 Plus Bond Index (Return) | 200.30 | 200.09 | 0.108% | 0.69% | 0.69% | 10.95% | 100.30% | 6.55 | 6.44 | 1.79 |
| 10 Plus Bond Index (Clean) | 128.70 | 128.50 | 0.155% | 0.80% | 0.80% | 12.42% | 28.70% | 8.52 | 8.32 | 2.40 |
| 10 Plus Bond Index (Return) | 218.30 | 217.94 | 0.163% | 1.08% | 1.08% | 14.90% | 118.30% | 8.52 | 8.32 | 2.40 |

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 | 102.49 | 1.94 | 157 | 104.43 | 0.00 | 2,230 | 2,285 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 108.60 | 7.72 | 337 | 116.32 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.75 | 1.24 | 98 | 108.98 | 0.00 | 8,132 | 8,762 | 8862 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.30 | 4.22 | 280 | 120.52 | 0.00 | 6,389 | 7,431 | 7700 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.03 | 3.45 | 280 | 119.48 | 0.00 | 9,256 | 10,739 | 11059 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.07 | 0.45 | 37 | 117.51 | 0.00 | 7,700 | 9,014 | 9049 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 125.48 | 4.53 | 280 | 130.01 | 0.00 | 6,767 | 8,491 | 8797 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.57 | 1.21 | 98 | 119.78 | 0.00 | 11,809 | 14,001 | 14144 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.45 | 3.84 | 280 | 126.28 | 0.00 | 9,052 | 11,084 | 11431 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 114.97 | 1.36 | 127 | 116.33 | 0.00 | 5,480 | 6,300 | 6374 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 109.99 | 1.20 | 129 | 111.19 | 0.00 | 7,137 | 7,850 | 7935 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 127.87 | 1.98 | 134 | 129.85 | 0.00 | 11,745 | 15,019 | 15251 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 25-Jul-2014 | Previous Index Price 24-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 | 102.49 | 102.51 | -0.018% | -0.304% | -0.304% | -2.297% | 0.02 | 0.56 | 0.56 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.60 | 108.62 | -0.019% | -0.459% | -0.459% | -3.985% | 0.06 | 0.98 | 0.98 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.75 | 107.75 | 0.003% | -0.065% | -0.065% | -0.542% | 0.08 | 1.68 | 1.67 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.30 | 116.29 | 0.006% | -0.099% | -0.099% | 2.298% | 0.39 | 2.95 | 2.94 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.03 | 116.00 | 0.026% | -0.102% | -0.102% | 4.599% | 0.64 | 3.85 | 3.82 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.07 | 117.01 | 0.054% | 0.084% | 0.084% | 6.476% | 0.82 | 4.52 | 4.48 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.48 | 125.44 | 0.034% | 0.040% | 0.040% | 6.780% | 0.88 | 4.55 | 4.51 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.57 | 118.49 | 0.063% | 0.127% | 0.127% | 8.326% | 1.13 | 5.17 | 5.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.45 | 122.37 | 0.059% | 0.295% | 0.295% | 8.876% | 1.23 | 5.41 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 114.97 | 114.85 | 0.104% | 0.446% | 0.446% | 11.055% | 2.00 | 7.50 | 7.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 109.99 | 109.79 | 0.179% | 0.834% | 0.834% | | 2.24 | 8.35 | 8.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 127.87 | 127.67 | 0.155% | 0.804% | 0.804% | 12.394% | 2.40 | 8.52 | 8.32 |

| Return Price Performance | | | Index Price 25-Jul-2014 | Previous Index Price 24-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 | 104.43 | 104.43 | -0.005% | -0.004% | -0.004% | -4.017% | 0.02 | 0.56 | 0.56 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.32 | 116.32 | 0.002% | 0.062% | 0.062% | 0.164% | 0.06 | 0.98 | 0.98 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.98 | 108.97 | 0.015% | 0.225% | 0.225% | -2.322% | 0.08 | 1.68 | 1.67 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 120.52 | 120.50 | 0.018% | 0.218% | 0.218% | 4.979% | 0.39 | 2.95 | 2.94 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 119.48 | 119.44 | 0.035% | 0.160% | 0.160% | 6.833% | 0.64 | 3.85 | 3.82 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.51 | 117.44 | 0.064% | 0.341% | 0.341% | 4.633% | 0.82 | 4.52 | 4.48 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 130.01 | 129.95 | 0.045% | 0.351% | 0.351% | 9.517% | 0.88 | 4.55 | 4.51 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.78 | 119.69 | 0.074% | 0.384% | 0.384% | 6.351% | 1.13 | 5.17 | 5.11 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.28 | 126.19 | 0.069% | 0.560% | 0.560% | 11.283% | 1.23 | 5.41 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 116.33 | 116.20 | 0.112% | 0.672% | 0.672% | 9.143% | 2.00 | 7.50 | 7.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 111.19 | 110.98 | 0.187% | 1.039% | 1.039% | | 2.24 | 8.35 | 8.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 129.85 | 129.64 | 0.164% | 1.082% | 1.082% | 9.946% | 2.40 | 8.52 | 8.32 |