

Irish Stock Exchange Weekly Bond Index Report

Friday 31 July, 2015

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Bond Indices Performance

| Index | Close Value 31-Jul-2015 | Week to Date 24-Jul-2015 | Performance | | | | Since Inception | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|-----------------------------|-------------|--------|--------|---------|--------------------|----------------------|----------------------|----------------------|
| | | | MTD | QTD | YTD | | | | | |
| All Bond Index (Clean) | 119.65 | 0.39% | 2.13% | 2.13% | -0.88% | 19.65% | 5.94 | 5.88 | 1.01 | |
| All Bond Index (Return) | 194.53 | 0.45% | 2.41% | 2.41% | 1.24% | 94.53% | 5.94 | 5.88 | 1.01 | |
| Under 3 Bond Index (Clean) | 94.76 | -0.05% | -0.18% | -0.18% | -2.13% | -5.24% | 1.34 | 1.34 | -0.08 | |
| Under 3 Bond Index (Return) | 142.69 | 0.04% | 0.21% | 0.21% | 0.51% | 42.69% | 1.34 | 1.34 | -0.08 | |
| Under 5 Bond Index (Clean) | 107.34 | 0.07% | 0.54% | 0.54% | -1.59% | 7.34% | 3.07 | 3.07 | 0.16 | |
| Under 5 Bond Index (Return) | 166.30 | 0.15% | 0.88% | 0.88% | 1.49% | 66.30% | 3.07 | 3.07 | 0.16 | |
| Under 10 Bond Index (Clean) | 116.45 | 0.24% | 1.52% | 1.52% | -1.32% | 16.45% | 4.78 | 4.75 | 0.67 | |
| Under 10 Bond Index (Return) | 184.38 | 0.30% | 1.82% | 1.82% | 0.83% | 84.38% | 4.78 | 4.75 | 0.67 | |
| 5 Plus Bond Index (Clean) | 128.58 | 0.70% | 3.74% | 3.74% | -1.10% | 28.58% | 8.74 | 8.63 | 1.31 | |
| 5 Plus Bond Index (Return) | 213.65 | 0.75% | 3.96% | 3.96% | 0.02% | 113.65% | 8.74 | 8.63 | 1.31 | |
| 10 Plus Bond Index (Clean) | 132.94 | 1.82% | 8.15% | 8.15% | -4.90% | 32.94% | 16.83 | 16.52 | 1.93 | |
| 10 Plus Bond Index (Return) | 232.43 | 1.85% | 8.30% | 8.30% | -3.48% | 132.43% | 16.83 | 16.52 | 1.93 | |

Bond Index Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal | O/S Amt | O/S Amt |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------|---------|---------|
| | | | | | | | | | | | Amt | Clean | Dirty |
| | | | | | | | | | | | O/S(m) | Price | Price |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 100.35 | 7.84 | 342 | 108.19 | 0.00 | 7 | 7 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 103.35 | 1.31 | 104 | 104.66 | 0.00 | 8,132 | 8,405 | 8511 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 112.27 | 4.31 | 286 | 116.58 | 0.00 | 6,389 | 7,173 | 7448 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.41 | 3.53 | 286 | 117.93 | 0.00 | 9,256 | 10,589 | 10915 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 116.62 | 0.52 | 43 | 117.14 | 0.00 | 7,700 | 8,980 | 9020 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.69 | 4.62 | 286 | 128.32 | 0.00 | 6,767 | 8,370 | 8683 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 119.49 | 1.28 | 104 | 120.77 | 0.00 | 11,609 | 13,871 | 14020 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 123.62 | 3.92 | 286 | 127.53 | 0.00 | 8,252 | 10,201 | 10524 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 101.14 | 0.30 | 138 | 101.44 | 0.00 | 4,863 | 4,918 | 4933 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 122.48 | 1.42 | 133 | 123.90 | 0.00 | 5,480 | 6,711 | 6789 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 119.32 | 1.26 | 135 | 120.57 | 0.00 | 8,137 | 9,709 | 9811 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.73 | 2.07 | 140 | 139.80 | 0.00 | 11,745 | 16,177 | 16420 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 109.94 | 0.51 | 77 | 110.45 | 0.00 | 5,832 | 6,411 | 6441 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 96.87 | 0.89 | 163 | 97.76 | 0.00 | 5,057 | 4,898 | 4943 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 31-Jul-2015 | Week to Date 24-Jul-2015 | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 100.35 | -0.13% | -0.72% | -0.72% | -4.49% | -0.64 | 0.04 | 0.04 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 103.35 | -0.05% | -0.32% | -0.32% | -2.41% | -0.15 | 0.71 | 0.71 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.27 | -0.06% | -0.01% | -0.01% | -1.74% | -0.06 | 2.06 | 2.07 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.41 | 0.00% | 0.47% | 0.47% | -1.08% | 0.01 | 2.98 | 2.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 116.62 | 0.08% | 0.67% | 0.67% | -0.87% | 0.10 | 3.65 | 3.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.69 | 0.12% | 0.80% | 0.80% | -1.62% | 0.23 | 3.75 | 3.74 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.49 | 0.24% | 1.14% | 1.14% | -0.88% | 0.32 | 4.33 | 4.32 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 123.62 | 0.27% | 1.27% | 1.27% | -1.28% | 0.41 | 4.62 | 4.60 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 101.14 | 0.46% | 2.27% | 2.27% | | 0.62 | 6.45 | 6.41 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.48 | 0.43% | 2.85% | 2.85% | 0.30% | 0.84 | 6.76 | 6.71 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.32 | 0.52% | 3.45% | 3.45% | 0.46% | 1.05 | 7.64 | 7.56 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.73 | 0.49% | 3.37% | 3.37% | -0.16% | 1.21 | 7.94 | 7.84 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 109.94 | 1.26% | 6.21% | 6.21% | 2.13% | 1.64 | 12.68 | 12.47 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 96.87 | 2.56% | 10.79% | 10.79% | | 2.14 | 22.25 | 21.78 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 31-Jul-2015 | Week to Date 24-Jul-2015 | MTD | QTD | YTD | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.19 | 0.01% | -0.04% | -0.04% | 0.09% | -0.64 | 0.04 | 0.04 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 104.66 | 0.03% | 0.06% | 0.06% | -4.11% | -0.15 | 0.71 | 0.71 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.58 | 0.04% | 0.39% | 0.39% | 1.05% | -0.06 | 2.06 | 2.07 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.93 | 0.07% | 0.79% | 0.79% | 1.17% | 0.01 | 2.98 | 2.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.14 | 0.15% | 0.99% | 0.99% | -2.39% | 0.10 | 3.65 | 3.64 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 128.32 | 0.20% | 1.17% | 1.17% | 1.10% | 0.23 | 3.75 | 3.74 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.77 | 0.31% | 1.46% | 1.46% | -2.38% | 0.32 | 4.33 | 4.32 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 127.53 | 0.34% | 1.58% | 1.58% | 1.03% | 0.41 | 4.62 | 4.60 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 101.44 | 0.48% | 2.34% | 2.34% | | 0.62 | 6.45 | 6.41 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.90 | 0.49% | 3.10% | 3.10% | -1.01% | 0.84 | 6.76 | 6.71 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.57 | 0.57% | 3.67% | 3.67% | -0.72% | 1.05 | 7.64 | 7.56 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.80 | 0.56% | 3.67% | 3.67% | -1.74% | 1.21 | 7.94 | 7.84 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 110.45 | 1.30% | 6.39% | 6.39% | 2.28% | 1.64 | 12.68 | 12.47 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 97.76 | 2.58% | 10.90% | 10.90% | | 2.14 | 22.25 | 21.78 |