

Irish Stock Exchange Weekly Bond Index Report

Friday 18 July, 2014

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Bond Indices Performance

| Index | Close Value 18-Jul-2014 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|-----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 11-Jul-2014 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 117.69 | 0.14% | 0.29% | 0.29% | 6.83% | 17.69% | 5.27 | 5.20 | 1.51 |
| All Bond Index (Return) | 184.14 | 0.22% | 0.48% | 0.48% | 8.02% | 84.14% | 5.27 | 5.20 | 1.51 |
| Under 3 Bond Index (Clean) | 98.71 | -0.02% | -0.06% | -0.06% | -0.89% | -1.29% | 1.46 | 1.46 | 0.10 |
| Under 3 Bond Index (Return) | 141.94 | 0.06% | 0.15% | 0.15% | -1.86% | 41.94% | 1.46 | 1.46 | 0.10 |
| Under 5 Bond Index (Clean) | 109.99 | 0.05% | 0.05% | 0.05% | 1.79% | 9.99% | 3.15 | 3.14 | 0.57 |
| Under 5 Bond Index (Return) | 162.17 | 0.12% | 0.25% | 0.25% | 2.64% | 62.17% | 3.15 | 3.14 | 0.57 |
| Under 10 Bond Index (Clean) | 116.41 | 0.11% | 0.22% | 0.22% | 5.83% | 16.41% | 4.71 | 4.65 | 1.23 |
| Under 10 Bond Index (Return) | 177.29 | 0.18% | 0.41% | 0.41% | 6.83% | 77.29% | 4.71 | 4.65 | 1.23 |
| 5 Plus Bond Index (Clean) | 123.79 | 0.20% | 0.43% | 0.43% | 9.51% | 23.79% | 6.57 | 6.45 | 1.79 |
| 5 Plus Bond Index (Return) | 200.16 | 0.27% | 0.62% | 0.62% | 10.87% | 100.16% | 6.57 | 6.45 | 1.79 |
| 10 Plus Bond Index (Clean) | 128.55 | 0.35% | 0.69% | 0.69% | 12.29% | 28.55% | 8.54 | 8.33 | 2.41 |
| 10 Plus Bond Index (Return) | 217.88 | 0.42% | 0.89% | 0.89% | 14.68% | 117.88% | 8.54 | 8.33 | 2.41 |

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 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 102.60 | 1.85 | 150 | 104.44 | 0.00 | 2,230 | 2,288 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 108.75 | 7.56 | 330 | 116.32 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.79 | 1.15 | 91 | 108.94 | 0.00 | 8,132 | 8,766 | 8859 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.42 | 4.11 | 273 | 120.53 | 0.00 | 6,389 | 7,438 | 7701 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.14 | 3.37 | 273 | 119.51 | 0.00 | 9,256 | 10,750 | 11061 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.27 | 0.36 | 30 | 117.63 | 0.00 | 7,700 | 9,030 | 9058 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 125.69 | 4.41 | 273 | 130.10 | 0.00 | 6,767 | 8,505 | 8804 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.72 | 1.12 | 91 | 119.84 | 0.00 | 11,809 | 14,019 | 14152 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.52 | 3.74 | 273 | 126.26 | 0.00 | 9,052 | 11,091 | 11429 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 114.86 | 1.28 | 120 | 116.14 | 0.00 | 5,480 | 6,293 | 6364 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 109.80 | 1.14 | 122 | 110.93 | 0.00 | 7,137 | 7,836 | 7917 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 127.72 | 1.88 | 127 | 129.60 | 0.00 | 11,745 | 15,001 | 15222 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 18-Jul-2014 | Week to Date 11-Jul-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 102.60 | -0.04% | -0.20% | -0.20% | -2.20% | 0.00 | 0.58 | 0.58 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.75 | -0.09% | -0.32% | -0.32% | -3.85% | 0.06 | 1.00 | 1.00 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.79 | -0.01% | -0.02% | -0.02% | -0.50% | 0.11 | 1.70 | 1.69 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.42 | -0.02% | 0.00% | 0.00% | 2.40% | 0.39 | 2.97 | 2.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.14 | 0.07% | 0.00% | 0.00% | 4.70% | 0.63 | 3.87 | 3.84 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.27 | 0.15% | 0.25% | 0.25% | 6.66% | 0.80 | 4.54 | 4.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.69 | 0.07% | 0.20% | 0.20% | 6.96% | 0.86 | 4.57 | 4.53 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.72 | 0.09% | 0.26% | 0.26% | 8.46% | 1.11 | 5.19 | 5.13 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.52 | 0.09% | 0.36% | 0.36% | 8.95% | 1.23 | 5.43 | 5.36 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 114.86 | 0.34% | 0.34% | 0.34% | 10.94% | 2.01 | 7.52 | 7.37 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 109.80 | 0.33% | 0.66% | 0.66% | | 2.26 | 8.37 | 8.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 127.72 | 0.35% | 0.69% | 0.69% | 12.26% | 2.41 | 8.54 | 8.33 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|-------|-------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 18-Jul-2014 | Week to Date 11-Jul-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.44 | 0.04% | 0.01% | 0.01% | -4.00% | 0.00 | 0.58 | 0.58 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.32 | 0.05% | 0.06% | 0.06% | 0.16% | 0.06 | 1.00 | 1.00 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.94 | 0.07% | 0.18% | 0.18% | -2.36% | 0.11 | 1.70 | 1.69 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 120.53 | 0.07% | 0.23% | 0.23% | 4.99% | 0.39 | 2.97 | 2.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 119.51 | 0.14% | 0.18% | 0.18% | 6.86% | 0.63 | 3.87 | 3.84 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.63 | 0.22% | 0.44% | 0.44% | 4.74% | 0.80 | 4.54 | 4.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 130.10 | 0.16% | 0.42% | 0.42% | 9.60% | 0.86 | 4.57 | 4.53 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.84 | 0.16% | 0.44% | 0.44% | 6.41% | 1.11 | 5.19 | 5.13 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.26 | 0.16% | 0.54% | 0.54% | 11.27% | 1.23 | 5.43 | 5.36 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 116.14 | 0.40% | 0.51% | 0.51% | 8.96% | 2.01 | 7.52 | 7.37 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 110.93 | 0.38% | 0.81% | 0.81% | | 2.26 | 8.37 | 8.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 129.60 | 0.42% | 0.89% | 0.89% | 9.73% | 2.41 | 8.54 | 8.33 |