

Irish Stock Exchange Weekly Bond Index Report

Friday 12 September, 2014

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Bond Indices Performance

| Index | Close Value 12-Sep-2014 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 5-Sep-2014 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 119.01 | -0.98% | -0.25% | 1.41% | 8.03% | 19.01% | 5.16 | 5.09 | 1.24 |
| All Bond Index (Return) | 187.27 | -0.88% | -0.09% | 2.19% | 9.86% | 87.27% | 5.16 | 5.09 | 1.24 |
| Under 3 Bond Index (Clean) | 98.18 | -0.12% | -0.16% | -0.59% | -1.42% | -1.82% | 1.31 | 1.31 | 0.01 |
| Under 3 Bond Index (Return) | 142.12 | -0.03% | 0.01% | 0.28% | -1.73% | 42.12% | 1.31 | 1.31 | 0.01 |
| Under 5 Bond Index (Clean) | 110.07 | -0.34% | 0.06% | 0.12% | 1.87% | 10.07% | 3.01 | 3.00 | 0.37 |
| Under 5 Bond Index (Return) | 163.30 | -0.25% | 0.21% | 0.94% | 3.36% | 63.30% | 3.01 | 3.00 | 0.37 |
| Under 10 Bond Index (Clean) | 117.39 | -0.81% | -0.13% | 1.06% | 6.72% | 17.39% | 4.58 | 4.54 | 0.97 |
| Under 10 Bond Index (Return) | 179.81 | -0.72% | 0.02% | 1.84% | 8.35% | 79.81% | 4.58 | 4.54 | 0.97 |
| 5 Plus Bond Index (Clean) | 125.96 | -1.36% | -0.43% | 2.20% | 11.44% | 25.96% | 6.45 | 6.35 | 1.48 |
| 5 Plus Bond Index (Return) | 204.80 | -1.26% | -0.27% | 2.95% | 13.44% | 104.80% | 6.45 | 6.35 | 1.48 |
| 10 Plus Bond Index (Clean) | 132.04 | -1.91% | -0.90% | 3.42% | 15.34% | 32.04% | 8.42 | 8.25 | 2.06 |
| 10 Plus Bond Index (Return) | 225.11 | -1.80% | -0.73% | 4.24% | 18.48% | 125.11% | 8.42 | 8.25 | 2.06 |

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 | 101.91 | 2.54 | 206 | 104.45 | 0.00 | 2,230 | 2,273 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 107.58 | 0.55 | 24 | 108.13 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.26 | 1.85 | 147 | 109.11 | 0.00 | 8,132 | 8,722 | 8873 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.33 | 4.96 | 329 | 121.29 | 0.00 | 6,389 | 7,433 | 7749 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.62 | 4.06 | 329 | 120.67 | 0.00 | 9,256 | 10,794 | 11169 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 117.90 | 1.04 | 86 | 118.93 | 0.00 | 7,700 | 9,078 | 9158 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 126.15 | 5.32 | 329 | 131.47 | 0.00 | 6,767 | 8,536 | 8896 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 119.80 | 1.81 | 147 | 121.62 | 0.00 | 11,809 | 14,147 | 14361 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.01 | 4.51 | 329 | 128.52 | 0.00 | 9,052 | 11,225 | 11633 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 117.53 | 1.88 | 176 | 119.41 | 0.00 | 5,480 | 6,440 | 6543 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 113.35 | 1.66 | 178 | 115.01 | 0.00 | 7,137 | 8,090 | 8208 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 131.19 | 2.71 | 183 | 133.90 | 0.00 | 11,745 | 15,409 | 15727 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|-------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 12-Sep-2014 | Week to Date 5-Sep-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 101.91 | -0.07% | -0.17% | -0.87% | -2.85% | 0.00 | 0.42 | 0.42 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 107.58 | -0.16% | -0.29% | -1.39% | -4.89% | 0.01 | 0.92 | 0.92 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.26 | -0.13% | -0.15% | -0.52% | -0.99% | 0.01 | 1.54 | 1.54 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.33 | -0.20% | 0.09% | -0.07% | 2.33% | 0.19 | 2.81 | 2.81 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.62 | -0.45% | 0.18% | 0.40% | 5.13% | 0.39 | 3.71 | 3.70 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.90 | -0.58% | 0.14% | 0.79% | 7.23% | 0.57 | 4.39 | 4.36 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.15 | -0.76% | -0.05% | 0.57% | 7.35% | 0.66 | 4.42 | 4.39 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.80 | -0.93% | -0.14% | 1.17% | 9.45% | 0.85 | 5.04 | 5.00 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.01 | -1.06% | -0.12% | 1.58% | 10.27% | 0.92 | 5.28 | 5.23 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 117.53 | -1.76% | -0.72% | 2.68% | 13.52% | 1.67 | 7.38 | 7.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 113.35 | -1.78% | -0.60% | 3.92% | | 1.85 | 8.24 | 8.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 131.19 | -1.91% | -0.90% | 3.43% | 15.32% | 2.06 | 8.42 | 8.25 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|-------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 12-Sep-2014 | Week to Date 5-Sep-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.45 | 0.01% | 0.00% | 0.02% | -3.99% | 0.00 | 0.42 | 0.42 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.13 | -0.01% | -0.02% | -6.99% | -6.89% | 0.01 | 0.92 | 0.92 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.11 | -0.05% | 0.01% | 0.34% | -2.21% | 0.01 | 1.54 | 1.54 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 121.29 | -0.10% | 0.27% | 0.86% | 5.65% | 0.19 | 2.81 | 2.81 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 120.67 | -0.36% | 0.32% | 1.16% | 7.90% | 0.39 | 3.71 | 3.70 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.93 | -0.51% | 0.28% | 1.55% | 5.90% | 0.57 | 4.39 | 4.36 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 131.47 | -0.65% | 0.12% | 1.48% | 10.74% | 0.66 | 4.42 | 4.39 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 121.62 | -0.85% | 0.00% | 1.93% | 7.98% | 0.85 | 5.04 | 5.00 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 128.52 | -0.95% | 0.04% | 2.34% | 13.25% | 0.92 | 5.28 | 5.23 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.41 | -1.67% | -0.58% | 3.34% | 12.03% | 1.67 | 7.38 | 7.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 115.01 | -1.70% | -0.48% | 4.51% | | 1.85 | 8.24 | 8.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.90 | -1.80% | -0.73% | 4.23% | 13.38% | 2.06 | 8.42 | 8.25 |