

Irish Stock Exchange Weekly Bond Index Report

Friday 19 September, 2014

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Bond Indices Performance

| Index | Close Value 19-Sep-2014 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|-----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 12-Sep-2014 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 119.55 | 0.45% | 0.20% | 1.87% | 8.51% | 19.55% | 5.15 | 5.09 | 1.14 |
| All Bond Index (Return) | 188.24 | 0.52% | 0.42% | 2.72% | 10.42% | 88.24% | 5.15 | 5.09 | 1.14 |
| Under 3 Bond Index (Clean) | 98.14 | -0.04% | -0.20% | -0.63% | -1.46% | -1.86% | 1.29 | 1.29 | 0.00 |
| Under 3 Bond Index (Return) | 142.18 | 0.04% | 0.04% | 0.32% | -1.70% | 42.18% | 1.29 | 1.29 | 0.00 |
| Under 5 Bond Index (Clean) | 110.26 | 0.17% | 0.23% | 0.29% | 2.04% | 10.26% | 2.99 | 2.98 | 0.29 |
| Under 5 Bond Index (Return) | 163.70 | 0.24% | 0.46% | 1.19% | 3.61% | 63.70% | 2.99 | 2.98 | 0.29 |
| Under 10 Bond Index (Clean) | 117.87 | 0.41% | 0.28% | 1.48% | 7.16% | 17.87% | 4.57 | 4.53 | 0.87 |
| Under 10 Bond Index (Return) | 180.67 | 0.48% | 0.50% | 2.32% | 8.87% | 80.67% | 4.57 | 4.53 | 0.87 |
| 5 Plus Bond Index (Clean) | 126.75 | 0.62% | 0.19% | 2.83% | 12.13% | 26.75% | 6.43 | 6.35 | 1.38 |
| 5 Plus Bond Index (Return) | 206.19 | 0.68% | 0.41% | 3.65% | 14.21% | 106.19% | 6.43 | 6.35 | 1.38 |
| 10 Plus Bond Index (Clean) | 132.93 | 0.68% | -0.23% | 4.12% | 16.12% | 32.93% | 8.41 | 8.24 | 1.98 |
| 10 Plus Bond Index (Return) | 226.77 | 0.74% | 0.00% | 5.01% | 19.36% | 126.77% | 8.41 | 8.24 | 1.98 |

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 O/S(m) | Clean Price | Dirty Price |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 101.83 | 2.63 | 213 | 104.45 | 0.00 | 2,230 | 2,271 | 2329 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 107.43 | 0.71 | 31 | 108.14 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.22 | 1.94 | 154 | 109.16 | 0.00 | 8,132 | 8,719 | 8877 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.33 | 5.06 | 336 | 121.39 | 0.00 | 6,389 | 7,433 | 7756 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 116.93 | 4.14 | 336 | 121.08 | 0.00 | 9,256 | 10,823 | 11206 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 118.43 | 1.12 | 93 | 119.55 | 0.00 | 7,700 | 9,119 | 9206 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 126.75 | 5.43 | 336 | 132.18 | 0.00 | 6,767 | 8,577 | 8944 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 120.42 | 1.90 | 154 | 122.31 | 0.00 | 11,809 | 14,220 | 14444 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 124.73 | 4.60 | 336 | 129.33 | 0.00 | 9,052 | 11,290 | 11707 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 118.39 | 1.96 | 183 | 120.35 | 0.00 | 5,480 | 6,487 | 6594 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 114.29 | 1.72 | 185 | 116.02 | 0.00 | 7,137 | 8,157 | 8280 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 132.08 | 2.81 | 190 | 134.89 | 0.00 | 11,745 | 15,513 | 15843 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 19-Sep-2014 | Week to Date 12-Sep-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 101.83 | -0.08% | -0.26% | -0.95% | -2.93% | 0.00 | 0.40 | 0.40 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 107.43 | -0.14% | -0.43% | -1.53% | -5.02% | 0.00 | 0.90 | 0.90 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.22 | -0.03% | -0.19% | -0.55% | -1.03% | 0.00 | 1.52 | 1.52 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.33 | 0.00% | 0.09% | -0.07% | 2.32% | 0.16 | 2.79 | 2.79 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.93 | 0.27% | 0.46% | 0.68% | 5.41% | 0.30 | 3.70 | 3.68 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.43 | 0.45% | 0.60% | 1.25% | 7.72% | 0.45 | 4.37 | 4.35 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.75 | 0.48% | 0.42% | 1.05% | 7.86% | 0.53 | 4.40 | 4.38 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.42 | 0.51% | 0.37% | 1.69% | 10.01% | 0.74 | 5.02 | 4.98 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.73 | 0.58% | 0.46% | 2.16% | 10.91% | 0.81 | 5.27 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.39 | 0.74% | 0.01% | 3.43% | 14.36% | 1.57 | 7.37 | 7.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 114.29 | 0.83% | 0.22% | 4.78% | | 1.75 | 8.23 | 8.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 132.08 | 0.68% | -0.23% | 4.12% | 16.10% | 1.98 | 8.41 | 8.24 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 19-Sep-2014 | Week to Date 12-Sep-2014 | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.45 | 0.00% | 0.00% | 0.02% | -3.99% | 0.00 | 0.40 | 0.40 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.14 | 0.01% | -0.01% | -6.98% | -6.88% | 0.00 | 0.90 | 0.90 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.16 | 0.05% | 0.06% | 0.39% | -2.16% | 0.00 | 1.52 | 1.52 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 121.39 | 0.08% | 0.35% | 0.94% | 5.74% | 0.16 | 2.79 | 2.79 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 121.08 | 0.33% | 0.66% | 1.50% | 8.26% | 0.30 | 3.70 | 3.68 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.55 | 0.52% | 0.81% | 2.08% | 6.45% | 0.45 | 4.37 | 4.35 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 132.18 | 0.54% | 0.66% | 2.03% | 11.35% | 0.53 | 4.40 | 4.38 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 122.31 | 0.57% | 0.58% | 2.51% | 8.60% | 0.74 | 5.02 | 4.98 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 129.33 | 0.63% | 0.67% | 2.99% | 13.97% | 0.81 | 5.27 | 5.22 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.35 | 0.79% | 0.20% | 4.15% | 12.91% | 1.57 | 7.37 | 7.26 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 116.02 | 0.87% | 0.39% | 5.43% | | 1.75 | 8.23 | 8.09 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.89 | 0.74% | 0.00% | 5.01% | 14.21% | 1.98 | 8.41 | 8.24 |