

Irish Stock Exchange Daily Bond Index Report

Monday 28 October, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

| Index | Close Value 28-Oct-2013 | Previous Close Value 25-Oct-2013 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 109.25 | 109.25 | 0.000% | 1.86% | 1.86% | 4.99% | 9.25% | 4.96 | 4.81 | 3.07 |
| All Bond Index (Return) | 167.76 | 167.76 | 0.000% | 2.11% | 2.11% | 8.64% | 67.76% | 4.96 | 4.81 | 3.07 |
| Under 3 Bond Index (Clean) | 99.84 | 99.84 | 0.000% | 0.34% | 0.34% | -1.14% | -0.16% | 1.47 | 1.46 | 1.03 |
| Under 3 Bond Index (Return) | 143.90 | 143.90 | 0.000% | 0.61% | 0.61% | 2.24% | 43.90% | 1.47 | 1.46 | 1.03 |
| Under 5 Bond Index (Clean) | 107.70 | 107.70 | 0.000% | 0.69% | 0.69% | 0.55% | 7.70% | 2.67 | 2.62 | 1.91 |
| Under 5 Bond Index (Return) | 156.29 | 156.29 | 0.000% | 0.96% | 0.96% | 4.05% | 56.29% | 2.67 | 2.62 | 1.91 |
| Under 10 Bond Index (Clean) | 109.05 | 109.05 | 0.000% | 1.65% | 1.65% | 4.20% | 9.05% | 4.35 | 4.23 | 2.78 |
| Under 10 Bond Index (Return) | 163.27 | 163.27 | 0.000% | 1.90% | 1.90% | 7.78% | 63.27% | 4.35 | 4.23 | 2.78 |
| 5 Plus Bond Index (Clean) | 111.72 | 111.72 | 0.000% | 2.41% | 2.41% | 7.37% | 11.72% | 6.51 | 6.30 | 3.39 |
| 5 Plus Bond Index (Return) | 177.07 | 177.07 | 0.000% | 2.64% | 2.64% | 11.10% | 77.07% | 6.51 | 6.30 | 3.39 |
| 10 Plus Bond Index (Clean) | 113.78 | 113.78 | 0.000% | 3.21% | 3.21% | 10.38% | 13.78% | 8.70 | 8.37 | 3.95 |
| 10 Plus Bond Index (Return) | 187.27 | 187.27 | 0.000% | 3.46% | 3.46% | 14.38% | 87.27% | 8.70 | 8.37 | 3.95 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | 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 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 100.84 | 3.10 | 283 | 103.94 | 0.00 | 6,849 | 6,906 | 7119 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 105.39 | 3.07 | 249 | 108.46 | 0.00 | 3,630 | 3,825 | 3937 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 114.47 | 1.54 | 67 | 116.01 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 108.16 | 2.40 | 190 | 110.55 | 0.00 | 10,168 | 10,998 | 11241 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 112.87 | 0.11 | 7 | 112.97 | 0.00 | 6,435 | 7,263 | 7269 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 109.58 | 0.09 | 7 | 109.67 | 0.00 | 9,269 | 10,157 | 10165 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 108.53 | 1.56 | 129 | 110.08 | 0.00 | 7,700 | 8,357 | 8476 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.98 | 0.11 | 7 | 116.09 | 0.00 | 6,779 | 7,862 | 7869 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 107.78 | 2.34 | 190 | 110.12 | 0.00 | 11,809 | 12,727 | 13004 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 110.77 | 0.10 | 7 | 110.87 | 0.00 | 9,078 | 10,056 | 10065 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 102.98 | 2.34 | 219 | 105.32 | 0.00 | 5,009 | 5,158 | 5276 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 113.07 | 3.34 | 226 | 116.42 | 0.00 | 11,776 | 13,315 | 13709 |

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Bond Constituent Index Weights

| ISIN | SEDOL | Bond Name | | | | | | | Clean Index Weighting | | | | | | Return Index Weighting | | | | | | | | | |
|--------------|---------|---------------------|-----|-----|-----|-----|-----|-----|-----------------------|-------------|-------------|-------------|-------------|-------------|------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|----------|
| | | | | | | | | | All Bond | Under 3 | Under 5 | Under 10 | 5 Plus | 10 Plus | All Bond | Under 3 | Under 5 | Under 10 | 5 plus | 10 Plus | All Bond | Under 3 | Under 5 | Under 10 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 7.10% | 31.80% | 17.60% | 8.30% | | | | | | | 7.30% | 31.90% | 17.90% | 8.40% | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.00% | 17.60% | 9.80% | 4.60% | | | | | | | 4.00% | 17.60% | 9.90% | 4.70% | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 0.00% | | 0.00% | 0.00% | | | | | | | 0.00% | 0.00% | 0.00% | 0.00% | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | Yes | Yes | Yes | Yes | No | No | 11.40% | 50.60% | 28.10% | 13.20% | | | | | | | 11.50% | 50.40% | 28.30% | 13.30% | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | Yes | No | Yes | Yes | No | No | 7.50% | | 18.50% | 8.70% | | | | | | | 7.40% | | 18.30% | 8.60% | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | Yes | Yes | No | No | 10.50% | | 25.90% | 12.20% | | | | | | | 10.40% | | 25.60% | 12.00% | | |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.60% | | | 10.00% | 14.50% | | | | | | 8.60% | | | 10.00% | 14.50% | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.10% | | | 9.40% | 13.70% | | | | | | 8.00% | | | 9.30% | 13.50% | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.20% | | | 15.30% | 22.10% | | | | | | 13.30% | | | 15.40% | 22.30% | |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.40% | | | 12.10% | 17.50% | | | | | | 10.30% | | | 11.90% | 17.20% | |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | Yes | No | No | Yes | Yes | No | 5.30% | | | 6.20% | 9.00% | | | | | | 5.40% | | | 6.20% | 9.00% | |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 13.80% | | | | 23.20% | 100.00% | | | | | 14.00% | | | | 23.50% | 100.00% |
| | | | | | | | | | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | 100% | |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 28-Oct-2013 | Previous Index Price 25-Oct-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 100.84 | 100.84 | 0.000% | -0.274% | -0.274% | -1.631% | 0.01 | 0.21 | 0.21 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 105.39 | 105.39 | 0.000% | 0.168% | 0.168% | -0.622% | 0.35 | 1.26 | 1.26 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 114.47 | 114.47 | 0.000% | 1.168% | 1.168% | 1.034% | 0.19 | 1.73 | 1.73 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.16 | 108.16 | 0.000% | 0.783% | 0.783% | 1.520% | 1.22 | 2.34 | 2.31 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.87 | 112.87 | 0.000% | 1.497% | 1.497% | 3.026% | 2.09 | 3.69 | 3.61 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.58 | 109.58 | 0.000% | 1.769% | 1.769% | 4.889% | 2.43 | 4.58 | 4.47 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 108.53 | 108.53 | 0.000% | 2.139% | 2.139% | 7.257% | 2.74 | 5.06 | 4.93 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.98 | 115.98 | 0.000% | 2.064% | 2.064% | 5.667% | 2.94 | 5.25 | 5.10 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 107.78 | 107.78 | 0.000% | 2.307% | 2.307% | 6.930% | 3.15 | 5.66 | 5.49 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 110.77 | 110.77 | 0.000% | 2.316% | 2.316% | 6.869% | 3.25 | 6.10 | 5.90 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 102.98 | 102.98 | 0.000% | 2.884% | 2.884% | | 3.52 | 7.88 | 7.62 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 113.07 | 113.07 | 0.000% | 3.216% | 3.216% | 10.420% | 3.95 | 8.70 | 8.37 |

| Return Price Performance | | | Index Price 28-Oct-2013 | Previous Index Price 25-Oct-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 103.94 | 103.94 | 0.000% | -0.003% | -0.003% | -2.273% | 0.01 | 0.21 | 0.21 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 108.46 | 108.46 | 0.000% | 0.450% | 0.450% | -1.550% | 0.35 | 1.26 | 1.26 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 116.01 | 116.01 | 0.000% | 1.660% | 1.660% | -0.273% | 0.19 | 1.73 | 1.73 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 110.55 | 110.55 | 0.000% | 1.057% | 1.057% | 0.706% | 1.22 | 2.34 | 2.31 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.97 | 112.97 | 0.000% | -2.971% | -2.971% | 2.083% | 2.09 | 3.69 | 3.61 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.67 | 109.67 | 0.000% | -2.043% | -2.043% | 4.063% | 2.43 | 4.58 | 4.47 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 110.08 | 110.08 | 0.000% | 2.394% | 2.394% | 6.311% | 2.74 | 5.06 | 4.93 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 116.09 | 116.09 | 0.000% | -2.643% | -2.643% | 4.630% | 2.94 | 5.25 | 5.10 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 110.12 | 110.12 | 0.000% | 2.550% | 2.550% | 5.924% | 3.15 | 5.66 | 5.49 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 110.87 | 110.87 | 0.000% | -1.902% | -1.902% | 5.926% | 3.25 | 6.10 | 5.90 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 105.32 | 105.32 | 0.000% | 3.088% | 3.088% | | 3.52 | 7.88 | 7.62 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 116.42 | 116.42 | 0.000% | 3.459% | 3.459% | 9.067% | 3.95 | 8.70 | 8.37 |