

Irish Stock Exchange Daily Bond Index Report

Monday 14 April, 2014

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Bond Indices Performance

| Index | Close Value 14-Apr-2014 | Previous Close Value 11-Apr-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 114.71 | 114.54 | 0.143% | 0.87% | 0.87% | 4.12% | 14.71% | 5.24 | 5.14 | 2.07 |
| All Bond Index (Return) | 179.43 | 179.12 | 0.174% | 1.01% | 1.01% | 5.26% | 79.43% | 5.24 | 5.14 | 2.07 |
| Under 3 Bond Index (Clean) | 99.22 | 99.22 | 0.003% | 0.06% | 0.06% | -0.38% | -0.78% | 1.67 | 1.66 | 0.43 |
| Under 3 Bond Index (Return) | 145.82 | 145.76 | 0.038% | 0.22% | 0.22% | 0.82% | 45.82% | 1.67 | 1.66 | 0.43 |
| Under 5 Bond Index (Clean) | 109.59 | 109.52 | 0.065% | 0.51% | 0.51% | 1.42% | 9.59% | 2.84 | 2.81 | 0.86 |
| Under 5 Bond Index (Return) | 162.13 | 161.97 | 0.098% | 0.66% | 0.66% | 2.61% | 62.13% | 2.84 | 2.81 | 0.86 |
| Under 10 Bond Index (Clean) | 113.98 | 113.83 | 0.134% | 0.86% | 0.86% | 3.63% | 13.98% | 4.67 | 4.59 | 1.76 |
| Under 10 Bond Index (Return) | 173.86 | 173.58 | 0.163% | 0.99% | 0.99% | 4.77% | 73.86% | 4.67 | 4.59 | 1.76 |
| 5 Plus Bond Index (Clean) | 119.31 | 119.09 | 0.181% | 1.04% | 1.04% | 5.55% | 19.31% | 6.40 | 6.25 | 2.33 |
| 5 Plus Bond Index (Return) | 192.55 | 192.15 | 0.210% | 1.18% | 1.18% | 6.65% | 92.55% | 6.40 | 6.25 | 2.33 |
| 10 Plus Bond Index (Clean) | 121.91 | 121.67 | 0.203% | 0.94% | 0.94% | 6.50% | 21.91% | 8.73 | 8.47 | 3.09 |
| 10 Plus Bond Index (Return) | 204.43 | 203.94 | 0.238% | 1.11% | 1.11% | 7.60% | 104.43% | 8.73 | 8.47 | 3.09 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Nominal Amt | | O/S Amt | O/S Amt |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|-------------|--------|-------------|-------------|
| | | | | | | | | | | Cash | O/S(m) | Clean Price | Dirty Price |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 103.56 | 0.68 | 55 | 104.23 | 0.00 | 2,880 | 2,982 | 3002 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 110.48 | 5.41 | 236 | 115.89 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 108.26 | 4.55 | 361 | 112.81 | 0.00 | 10,168 | 11,008 | 11471 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.36 | 2.68 | 178 | 119.04 | 0.00 | 6,389 | 7,434 | 7606 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.62 | 2.20 | 178 | 116.82 | 0.00 | 9,256 | 10,609 | 10812 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.00 | 3.62 | 300 | 118.61 | 0.00 | 7,700 | 8,855 | 9133 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.02 | 2.88 | 178 | 125.90 | 0.00 | 6,767 | 8,324 | 8519 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 115.18 | 4.45 | 361 | 119.63 | 0.00 | 11,809 | 13,601 | 14126 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.52 | 2.44 | 178 | 120.96 | 0.00 | 9,052 | 10,728 | 10949 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 110.13 | 0.27 | 25 | 110.39 | 0.00 | 5,000 | 5,506 | 5520 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 104.25 | 0.25 | 27 | 104.50 | 0.00 | 5,774 | 6,020 | 6035 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 121.13 | 0.47 | 32 | 121.60 | 0.00 | 11,745 | 14,227 | 14282 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 14-Apr-2014 | Previous Index Price 11-Apr-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 103.56 | 103.58 | -0.027% | -0.087% | -0.087% | -1.282% | 0.26 | 0.84 | 0.84 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 110.48 | 110.50 | -0.021% | -0.131% | -0.131% | -2.320% | 0.37 | 1.27 | 1.26 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.26 | 108.24 | 0.011% | 0.104% | 0.104% | -0.074% | 0.45 | 1.88 | 1.87 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.36 | 116.27 | 0.082% | 0.720% | 0.720% | 2.350% | 0.75 | 3.23 | 3.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.62 | 114.47 | 0.135% | 0.960% | 0.960% | 3.331% | 1.15 | 4.13 | 4.08 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.00 | 114.77 | 0.196% | 1.152% | 1.152% | 4.593% | 1.37 | 4.63 | 4.56 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.02 | 122.79 | 0.186% | 1.168% | 1.168% | 4.683% | 1.51 | 4.82 | 4.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 115.18 | 114.98 | 0.170% | 1.077% | 1.077% | 5.226% | 1.81 | 5.24 | 5.14 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.52 | 118.35 | 0.142% | 1.031% | 1.031% | 5.384% | 1.94 | 5.67 | 5.56 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 110.13 | 109.93 | 0.177% | 0.969% | 0.969% | 6.372% | 2.61 | 7.75 | 7.56 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 104.25 | 104.05 | 0.197% | 0.937% | 0.937% | | 2.90 | 8.59 | 8.35 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 121.13 | 120.88 | 0.203% | 0.944% | 0.944% | 6.469% | 3.09 | 8.73 | 8.47 |

| Return Price Performance | | | Index Price 14-Apr-2014 | Previous Index Price 11-Apr-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.23 | 104.22 | 0.009% | 0.080% | 0.080% | -4.194% | 0.26 | 0.84 | 0.84 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 115.89 | 115.84 | 0.039% | 0.151% | 0.151% | -0.208% | 0.37 | 1.27 | 1.26 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 112.81 | 112.75 | 0.045% | 0.257% | 0.257% | 1.103% | 0.45 | 1.88 | 1.87 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 119.04 | 118.90 | 0.118% | 0.884% | 0.884% | 3.692% | 0.75 | 3.23 | 3.21 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.82 | 116.63 | 0.165% | 1.093% | 1.093% | 4.450% | 1.15 | 4.13 | 4.08 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.61 | 118.35 | 0.221% | 1.263% | 1.263% | 5.612% | 1.37 | 4.63 | 4.56 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.90 | 125.62 | 0.220% | 1.326% | 1.326% | 6.052% | 1.51 | 4.82 | 4.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.63 | 119.39 | 0.194% | 1.184% | 1.184% | 6.218% | 1.81 | 5.24 | 5.14 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 120.96 | 120.75 | 0.173% | 1.173% | 1.173% | 6.591% | 1.94 | 5.67 | 5.56 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 110.39 | 110.17 | 0.206% | 1.105% | 1.105% | 3.573% | 2.61 | 7.75 | 7.56 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 104.50 | 104.27 | 0.223% | 1.062% | 1.062% | | 2.90 | 8.59 | 8.35 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 121.60 | 121.31 | 0.238% | 1.114% | 1.114% | 2.962% | 3.09 | 8.73 | 8.47 |