

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 September, 2013

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Bond Indices Performance

| Index | Close Value 10-Sep-2013 | Previous Close Value 09-Sep-2013 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 106.88 | 106.86 | 0.021% | 0.74% | 0.16% | 2.71% | 6.88% | 4.95 | 4.79 | 3.53 |
| All Bond Index (Return) | 163.33 | 163.28 | 0.032% | 0.85% | 1.05% | 5.77% | 63.33% | 4.95 | 4.79 | 3.53 |
| Under 3 Bond Index (Clean) | 99.56 | 99.54 | 0.021% | 0.13% | -0.28% | -1.41% | -0.44% | 1.59 | 1.57 | 1.45 |
| Under 3 Bond Index (Return) | 142.79 | 142.75 | 0.031% | 0.25% | 0.56% | 1.45% | 42.79% | 1.59 | 1.57 | 1.45 |
| Under 5 Bond Index (Clean) | 106.96 | 106.94 | 0.016% | 0.22% | -0.16% | -0.15% | 6.96% | 2.11 | 2.07 | 1.97 |
| Under 5 Bond Index (Return) | 154.43 | 154.39 | 0.027% | 0.34% | 0.71% | 2.81% | 54.43% | 2.11 | 2.07 | 1.97 |
| Under 10 Bond Index (Clean) | 106.97 | 106.95 | 0.013% | 0.67% | 0.19% | 2.21% | 6.97% | 4.36 | 4.22 | 3.26 |
| Under 10 Bond Index (Return) | 159.40 | 159.36 | 0.024% | 0.79% | 1.06% | 5.22% | 59.40% | 4.36 | 4.22 | 3.26 |
| 5 Plus Bond Index (Clean) | 108.54 | 108.52 | 0.022% | 0.96% | 0.31% | 4.32% | 8.54% | 6.20 | 5.98 | 3.77 |
| 5 Plus Bond Index (Return) | 171.24 | 171.19 | 0.034% | 1.07% | 1.21% | 7.44% | 71.24% | 6.20 | 5.98 | 3.77 |
| 10 Plus Bond Index (Clean) | 109.41 | 109.34 | 0.067% | 1.13% | 0.02% | 6.14% | 9.41% | 8.77 | 8.40 | 4.41 |
| 10 Plus Bond Index (Return) | 179.22 | 179.08 | 0.078% | 1.25% | 1.01% | 9.46% | 79.22% | 8.77 | 8.40 | 4.41 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal Amt O/S(m) | O/S Amt Clean Price | O/S Amt Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| | | | | | | | | | | | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 101.30 | 2.61 | 238 | 103.91 | 0.00 | 6,849 | 6,938 | 7116 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 105.25 | 2.52 | 204 | 107.77 | 0.00 | 3,630 | 3,821 | 3912 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 114.47 | 0.50 | 22 | 114.97 | 0.00 | 7 | 8 | 8 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.31 | 1.83 | 145 | 109.13 | 0.00 | 10,168 | 10,911 | 11097 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 110.96 | 4.93 | 327 | 115.89 | 0.00 | 6,389 | 7,089 | 7404 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 107.55 | 4.03 | 327 | 111.58 | 0.00 | 9,256 | 9,955 | 10328 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 105.85 | 1.01 | 84 | 106.86 | 0.00 | 7,725 | 8,150 | 8228 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 113.18 | 5.29 | 327 | 118.47 | 0.00 | 6,772 | 7,658 | 8016 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 104.81 | 1.79 | 145 | 106.59 | 0.00 | 11,809 | 12,376 | 12587 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 107.56 | 4.48 | 327 | 112.04 | 0.00 | 9,052 | 9,737 | 10142 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 99.34 | 1.86 | 174 | 101.20 | 0.00 | 5,000 | 4,967 | 5060 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 108.73 | 2.68 | 181 | 111.41 | 0.00 | 11,753 | 12,771 | 13085 |

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Bond Constituent Index Weights

| ISIN | SEDOL | Bond Name | All Bond | Under 3 | Under 5 | Under 10 | 5 Plus | 10 Plus | 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 | | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 7.40% | 32.00% | 24.10% | 8.50% | | | | | 7.30% | 32.20% | 24.10% | 8.50% | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.00% | 17.60% | 13.30% | 4.70% | | | | | 4.00% | 17.70% | 13.20% | 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 | 11.60% | 50.30% | 37.90% | 13.40% | | | | | 11.40% | 50.10% | 37.60% | 13.20% | | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | Yes | No | Yes | Yes | No | No | 7.50% | | 24.60% | 8.70% | | | | | 7.60% | | 25.10% | 8.80% | | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | No | Yes | Yes | No | 10.50% | | | 12.20% | 15.20% | | | | 10.60% | | | 12.30% | 15.30% | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.60% | | | 10.00% | 12.40% | | | | 8.50% | | | 9.80% | 12.20% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.10% | | | 9.40% | 11.70% | | | | 8.30% | | | 9.60% | 11.90% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.10% | | | 15.20% | 18.90% | | | | 13.00% | | | 15.00% | 18.70% | | | |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.30% | | | 11.90% | 14.80% | | | | 10.50% | | | 12.10% | 15.00% | | | |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | Yes | No | No | Yes | Yes | No | 5.30% | | | 6.10% | 7.60% | | | | 5.20% | | | 6.00% | 7.50% | | | |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 13.50% | | | | 19.50% | 100.00% | | | 13.50% | | | | 19.40% | 100.00% | | |
| | | | | | | | | | 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 10-Sep-2013 | Previous Index Price 09-Sep-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 101.30 | 101.23 | 0.067% | -0.079% | -0.730% | -1.187% | 0.17 | 0.34 | 0.34 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 105.25 | 105.30 | -0.045% | 0.003% | -0.279% | -0.747% | 0.80 | 1.39 | 1.38 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 114.47 | 114.47 | 0.000% | 0.000% | -0.279% | 1.034% | 0.68 | 1.86 | 1.85 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.31 | 107.29 | 0.014% | 0.304% | 0.044% | 0.722% | 1.70 | 2.47 | 2.43 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.96 | 110.96 | 0.003% | 0.494% | 0.212% | 1.285% | 2.64 | 3.64 | 3.54 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.55 | 107.52 | 0.035% | 0.861% | 0.613% | 2.946% | 2.88 | 4.52 | 4.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 105.85 | 105.82 | 0.021% | 0.975% | 0.720% | 4.605% | 3.27 | 5.18 | 5.02 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 113.18 | 113.16 | 0.015% | 0.938% | 0.226% | 3.121% | 3.46 | 5.11 | 4.94 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 104.81 | 104.82 | -0.017% | 0.854% | 0.035% | 3.980% | 3.66 | 5.78 | 5.57 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 107.56 | 107.55 | 0.014% | 0.814% | 0.247% | 3.775% | 3.76 | 5.94 | 5.72 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 99.34 | 99.33 | 0.005% | 1.326% | 0.718% | | 3.98 | 7.98 | 7.67 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 108.73 | 108.66 | 0.067% | 1.130% | 0.023% | 6.181% | 4.41 | 8.77 | 8.40 |

| Return Price Performance | | | Index Price 10-Sep-2013 | Previous Index Price 09-Sep-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 103.91 | 103.83 | 0.076% | 0.039% | 0.064% | -2.309% | 0.17 | 0.34 | 0.34 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 107.77 | 107.80 | -0.032% | 0.129% | 0.577% | -2.174% | 0.80 | 1.39 | 1.38 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 114.97 | 114.95 | 0.020% | 0.200% | -5.677% | -1.160% | 0.68 | 1.86 | 1.85 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.13 | 109.11 | 0.025% | 0.426% | 0.906% | -0.586% | 1.70 | 2.47 | 2.43 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.89 | 115.87 | 0.016% | 0.617% | 1.179% | 4.717% | 2.64 | 3.64 | 3.54 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 111.58 | 111.53 | 0.045% | 0.953% | 1.424% | 5.880% | 2.88 | 4.52 | 4.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 106.86 | 106.82 | 0.033% | 1.093% | 1.568% | 3.197% | 3.27 | 5.18 | 5.02 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.47 | 118.43 | 0.029% | 1.050% | 1.240% | 6.773% | 3.46 | 5.11 | 4.94 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 106.59 | 106.60 | -0.005% | 0.969% | 0.899% | 2.532% | 3.66 | 5.78 | 5.57 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 112.04 | 112.01 | 0.026% | 0.917% | 1.155% | 7.049% | 3.76 | 5.94 | 5.72 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 101.20 | 101.18 | 0.016% | 1.421% | 1.504% | | 3.98 | 7.98 | 7.67 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 111.41 | 111.32 | 0.078% | 1.251% | 1.015% | 4.377% | 4.41 | 8.77 | 8.40 |