

Irish Stock Exchange Daily Bond Index Report

Friday 7 February, 2014

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Bond Indices Performance

| Index | Close Value 07-Feb-2014 | Previous Close Value 06-Feb-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 112.37 | 112.32 | 0.039% | 0.07% | 2.00% | 2.00% | 12.37% | 5.22 | 5.09 | 2.49 |
| All Bond Index (Return) | 174.55 | 174.47 | 0.050% | 0.15% | 2.40% | 2.40% | 74.55% | 5.22 | 5.09 | 2.49 |
| Under 3 Bond Index (Clean) | 99.31 | 99.31 | -0.003% | -0.01% | -0.29% | -0.29% | -0.69% | 1.78 | 1.76 | 0.74 |
| Under 3 Bond Index (Return) | 144.85 | 144.84 | 0.009% | 0.07% | 0.15% | 0.15% | 44.85% | 1.78 | 1.76 | 0.74 |
| Under 5 Bond Index (Clean) | 108.60 | 108.59 | 0.016% | 0.03% | 0.51% | 0.51% | 8.60% | 2.94 | 2.90 | 1.35 |
| Under 5 Bond Index (Return) | 159.49 | 159.45 | 0.027% | 0.11% | 0.95% | 0.95% | 59.49% | 2.94 | 2.90 | 1.35 |
| Under 10 Bond Index (Clean) | 111.90 | 111.89 | 0.003% | 0.04% | 1.73% | 1.73% | 11.90% | 4.48 | 4.39 | 2.09 |
| Under 10 Bond Index (Return) | 169.50 | 169.47 | 0.014% | 0.12% | 2.14% | 2.14% | 69.50% | 4.48 | 4.39 | 2.09 |
| 5 Plus Bond Index (Clean) | 116.20 | 116.14 | 0.052% | 0.10% | 2.80% | 2.80% | 16.20% | 6.38 | 6.21 | 2.76 |
| 5 Plus Bond Index (Return) | 186.27 | 186.15 | 0.062% | 0.17% | 3.17% | 3.17% | 86.27% | 6.38 | 6.21 | 2.76 |
| 10 Plus Bond Index (Clean) | 118.21 | 117.97 | 0.206% | 0.24% | 3.26% | 3.26% | 18.21% | 8.48 | 8.19 | 3.43 |
| 10 Plus Bond Index (Return) | 196.85 | 196.43 | 0.211% | 0.32% | 3.61% | 3.61% | 96.85% | 8.48 | 8.19 | 3.43 |

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 | Dirty Price |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 104.07 | 4.36 | 354 | 108.43 | 0.00 | 3,630 | 3,777 | 3936 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 111.42 | 3.87 | 169 | 115.30 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 108.22 | 3.72 | 295 | 111.93 | 0.00 | 10,171 | 11,006 | 11384 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 114.61 | 1.69 | 112 | 116.30 | 0.00 | 6,412 | 7,348 | 7457 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 112.55 | 1.38 | 112 | 113.93 | 0.00 | 9,326 | 10,496 | 10625 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 112.30 | 2.82 | 234 | 115.12 | 0.00 | 7,700 | 8,647 | 8865 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 120.18 | 1.81 | 112 | 121.99 | 0.00 | 6,878 | 8,266 | 8391 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 112.31 | 3.64 | 295 | 115.95 | 0.00 | 11,809 | 13,262 | 13692 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 115.71 | 1.53 | 112 | 117.24 | 0.00 | 9,052 | 10,520 | 10660 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 106.99 | 3.46 | 324 | 110.45 | 0.00 | 5,033 | 5,385 | 5559 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 101.05 | 0.22 | 24 | 101.27 | 0.00 | 3,762 | 3,795 | 3803 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 117.44 | 4.90 | 331 | 122.34 | 0.00 | 11,745 | 13,794 | 14369 |

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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 | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 3.90% | 25.50% | 11.60% | 4.80% | | | | | 4.00% | 25.70% | 11.80% | 4.90% | | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 0.00% | 0.10% | 0.00% | 0.00% | | | | | 0.00% | 0.10% | 0.00% | 0.00% | | | | |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | Yes | Yes | Yes | Yes | No | No | 11.40% | 74.40% | 33.70% | 14.00% | | | | | 11.50% | 74.30% | 34.10% | 14.10% | | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | Yes | No | Yes | Yes | No | No | 7.60% | | 22.50% | 9.30% | | | | | 7.60% | | 22.30% | 9.30% | | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | Yes | Yes | No | No | 10.90% | | 32.20% | 13.30% | | | | | 10.80% | | 31.80% | 13.20% | | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 9.00% | | | 11.00% | 13.60% | | | | 9.00% | | | 11.00% | 13.60% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.60% | | | 10.50% | 13.00% | | | | 8.50% | | | 10.40% | 12.80% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.80% | | | 16.80% | 20.80% | | | | 13.90% | | | 17.00% | 21.00% | | | |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.90% | | | 13.40% | 16.50% | | | | 10.80% | | | 13.20% | 16.30% | | | |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | Yes | No | No | Yes | Yes | No | 5.60% | | | 6.80% | 8.50% | | | | 5.60% | | | 6.90% | 8.50% | | | |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | Yes | No | No | No | Yes | Yes | 3.90% | | | | 6.00% | 21.60% | | | 3.90% | | | | 5.80% | 20.90% | | |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 14.30% | | | | | 21.70% | 78.40% | | 14.60% | | | | 22.00% | 79.10% | | |
| | | | | | | | | | 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 07-Feb-2014 | Previous Index Price 06-Feb-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.07 | 104.07 | -0.003% | -0.017% | -0.796% | -0.796% | 0.48 | 0.98 | 0.97 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 111.42 | 111.43 | -0.011% | -0.068% | -1.487% | -1.487% | 0.65 | 1.45 | 1.44 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.22 | 108.22 | -0.003% | 0.000% | -0.111% | -0.111% | 0.78 | 2.06 | 2.04 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.61 | 114.57 | 0.037% | 0.067% | 0.811% | 0.811% | 1.40 | 3.40 | 3.35 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 112.55 | 112.52 | 0.027% | 0.044% | 1.460% | 1.460% | 1.69 | 4.30 | 4.22 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 112.30 | 112.26 | 0.038% | 0.062% | 2.142% | 2.142% | 1.95 | 4.79 | 4.70 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 120.18 | 120.13 | 0.044% | -0.010% | 2.270% | 2.270% | 2.09 | 4.98 | 4.88 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 112.31 | 112.46 | -0.129% | -0.022% | 2.608% | 2.608% | 2.34 | 5.40 | 5.27 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 115.71 | 115.74 | -0.022% | 0.026% | 2.887% | 2.887% | 2.42 | 5.83 | 5.70 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 106.99 | 106.81 | 0.173% | 0.289% | 3.347% | 3.347% | 3.01 | 7.63 | 7.41 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 101.05 | 100.90 | 0.149% | 0.238% | | | 3.28 | 8.46 | 8.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 117.44 | 117.18 | 0.222% | 0.243% | 3.228% | 3.228% | 3.48 | 8.48 | 8.19 |

| Return Price Performance | | | Index Price 07-Feb-2014 | Previous Index Price 06-Feb-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 108.43 | 108.42 | 0.008% | 0.063% | -0.337% | -0.337% | 0.48 | 0.98 | 0.97 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 115.30 | 115.28 | 0.010% | 0.073% | -0.718% | -0.718% | 0.65 | 1.45 | 1.44 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 111.93 | 111.92 | 0.009% | 0.079% | 0.322% | 0.322% | 0.78 | 2.06 | 2.04 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.30 | 116.24 | 0.050% | 0.158% | 1.302% | 1.302% | 1.40 | 3.40 | 3.35 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 113.93 | 113.89 | 0.037% | 0.120% | 1.867% | 1.867% | 1.69 | 4.30 | 4.22 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.12 | 115.07 | 0.047% | 0.134% | 2.504% | 2.504% | 1.95 | 4.79 | 4.70 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 121.99 | 121.92 | 0.057% | 0.083% | 2.765% | 2.765% | 2.09 | 4.98 | 4.88 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 115.95 | 116.08 | -0.115% | 0.053% | 2.951% | 2.951% | 2.34 | 5.40 | 5.27 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 117.24 | 117.26 | -0.010% | 0.108% | 3.320% | 3.320% | 2.42 | 5.83 | 5.70 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 110.45 | 110.26 | 0.177% | 0.347% | 3.631% | 3.631% | 3.01 | 7.63 | 7.41 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 101.27 | 101.11 | 0.158% | 0.303% | | | 3.28 | 8.46 | 8.19 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 122.34 | 122.06 | 0.225% | 0.319% | 3.585% | 3.585% | 3.48 | 8.48 | 8.19 |