

Irish Stock Exchange Daily Bond Index Report

Friday 2 May, 2014

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Bond Indices Performance

| Index | Close Value 02-May-2014 | Previous Close Value 01-May-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 115.07 | 115.08 | -0.007% | 0.04% | 1.19% | 4.45% | 15.07% | 5.25 | 5.15 | 1.99 |
| All Bond Index (Return) | 178.58 | 178.57 | 0.004% | 0.06% | 0.53% | 4.76% | 78.58% | 5.25 | 5.15 | 1.99 |
| Under 3 Bond Index (Clean) | 99.05 | 99.02 | 0.026% | 0.01% | -0.11% | -0.55% | -0.95% | 1.66 | 1.66 | 0.40 |
| Under 3 Bond Index (Return) | 141.15 | 141.10 | 0.038% | 0.03% | -2.98% | -2.41% | 41.15% | 1.66 | 1.66 | 0.40 |
| Under 5 Bond Index (Clean) | 109.51 | 109.46 | 0.042% | 0.02% | 0.44% | 1.35% | 9.51% | 2.82 | 2.80 | 0.82 |
| Under 5 Bond Index (Return) | 160.04 | 159.96 | 0.053% | 0.04% | -0.64% | 1.29% | 60.04% | 2.82 | 2.80 | 0.82 |
| Under 10 Bond Index (Clean) | 114.25 | 114.25 | 0.006% | 0.03% | 1.10% | 3.87% | 14.25% | 4.68 | 4.60 | 1.68 |
| Under 10 Bond Index (Return) | 172.61 | 172.58 | 0.017% | 0.05% | 0.27% | 4.02% | 72.61% | 4.68 | 4.60 | 1.68 |
| 5 Plus Bond Index (Clean) | 119.90 | 119.94 | -0.029% | 0.05% | 1.55% | 6.08% | 19.90% | 6.40 | 6.26 | 2.24 |
| 5 Plus Bond Index (Return) | 192.38 | 192.41 | -0.018% | 0.07% | 1.09% | 6.56% | 92.38% | 6.40 | 6.26 | 2.24 |
| 10 Plus Bond Index (Clean) | 122.84 | 122.94 | -0.084% | 0.06% | 1.71% | 7.30% | 22.84% | 8.68 | 8.43 | 2.99 |
| 10 Plus Bond Index (Return) | 206.42 | 206.57 | -0.072% | 0.09% | 2.10% | 8.65% | 106.42% | 8.68 | 8.43 | 2.99 |

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 |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| | | | | | | | | | | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 103.31 | 0.90 | 73 | 104.21 | 0.00 | 2,880 | 2,975 | 3001 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 110.06 | 5.82 | 254 | 115.88 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 108.08 | 0.18 | 14 | 108.26 | 0.00 | 10,168 | 10,990 | 11008 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.21 | 2.95 | 196 | 119.16 | 0.00 | 6,389 | 7,425 | 7613 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.74 | 2.42 | 196 | 117.16 | 0.00 | 9,256 | 10,620 | 10844 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.13 | 3.83 | 318 | 118.96 | 0.00 | 7,700 | 8,865 | 9160 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.36 | 3.17 | 196 | 126.53 | 0.00 | 6,767 | 8,347 | 8561 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 115.72 | 0.17 | 14 | 115.89 | 0.00 | 11,809 | 13,665 | 13686 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 119.13 | 2.69 | 196 | 121.82 | 0.00 | 9,052 | 10,784 | 11027 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 110.74 | 0.46 | 43 | 111.20 | 0.00 | 5,000 | 5,537 | 5560 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 104.99 | 0.42 | 45 | 105.41 | 0.00 | 5,774 | 6,063 | 6087 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 122.05 | 0.74 | 50 | 122.79 | 0.00 | 11,745 | 14,335 | 14422 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 02-May-2014 | Previous Index Price 01-May-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 103.31 | 103.34 | -0.029% | -0.003% | -0.323% | -1.516% | 0.26 | 0.78 | 0.78 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 110.06 | 110.07 | -0.012% | -0.013% | -0.514% | -2.695% | 0.35 | 1.21 | 1.20 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.08 | 108.04 | 0.042% | 0.014% | -0.055% | -0.233% | 0.42 | 1.90 | 1.90 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.21 | 116.16 | 0.043% | 0.020% | 0.589% | 2.217% | 0.72 | 3.17 | 3.15 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.74 | 114.67 | 0.061% | 0.033% | 1.066% | 3.439% | 1.09 | 4.07 | 4.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.13 | 115.13 | -0.007% | 0.030% | 1.264% | 4.709% | 1.32 | 4.57 | 4.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.36 | 123.34 | 0.016% | 0.031% | 1.447% | 4.972% | 1.41 | 4.77 | 4.70 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 115.72 | 115.73 | -0.009% | 0.058% | 1.555% | 5.724% | 1.70 | 5.39 | 5.30 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 119.13 | 119.13 | -0.003% | 0.029% | 1.553% | 5.928% | 1.83 | 5.62 | 5.52 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 110.74 | 110.83 | -0.077% | 0.015% | 1.533% | 6.966% | 2.53 | 7.70 | 7.51 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 104.99 | 105.05 | -0.050% | 0.070% | 1.654% | | 2.81 | 8.54 | 8.31 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 122.05 | 122.15 | -0.084% | 0.064% | 1.711% | 7.278% | 2.99 | 8.68 | 8.43 |

| Return Price Performance | | | Index Price 02-May-2014 | Previous Index Price 01-May-2014 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 104.21 | 104.23 | -0.017% | 0.021% | 0.058% | -4.215% | 0.26 | 0.78 | 0.78 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 115.88 | 115.87 | 0.009% | 0.028% | 0.142% | -0.217% | 0.35 | 1.21 | 1.20 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.26 | 108.20 | 0.054% | 0.037% | -3.783% | -2.971% | 0.42 | 1.90 | 1.90 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 119.16 | 119.10 | 0.055% | 0.044% | 0.985% | 3.796% | 0.72 | 3.17 | 3.15 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.16 | 117.08 | 0.070% | 0.053% | 1.389% | 4.756% | 1.09 | 4.07 | 4.03 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 118.96 | 118.95 | 0.003% | 0.050% | 1.556% | 5.918% | 1.32 | 4.57 | 4.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.53 | 126.49 | 0.028% | 0.055% | 1.833% | 6.583% | 1.41 | 4.77 | 4.70 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 115.89 | 115.89 | 0.003% | 0.080% | -1.973% | 2.903% | 1.70 | 5.39 | 5.30 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.82 | 121.80 | 0.009% | 0.051% | 1.891% | 7.348% | 1.83 | 5.62 | 5.52 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 111.20 | 111.27 | -0.067% | 0.034% | 1.845% | 4.330% | 2.53 | 7.70 | 7.51 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 105.41 | 105.46 | -0.041% | 0.086% | 1.940% | | 2.81 | 8.54 | 8.31 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 122.79 | 122.88 | -0.072% | 0.087% | 2.100% | 3.966% | 2.99 | 8.68 | 8.43 |