

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 May, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

| Index | Close Value 07-May-2014 | Previous Close Value 06-May-2014 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 115.43 | 115.45 | -0.020% | 0.35% | 1.50% | 4.77% | 15.43% | 5.25 | 5.15 | 1.93 |
| All Bond Index (Return) | 179.22 | 179.24 | -0.008% | 0.42% | 0.89% | 5.14% | 79.22% | 5.25 | 5.15 | 1.93 |
| Under 3 Bond Index (Clean) | 98.97 | 99.05 | -0.082% | -0.07% | -0.19% | -0.63% | -1.03% | 1.65 | 1.65 | 0.42 |
| Under 3 Bond Index (Return) | 141.13 | 141.23 | -0.070% | 0.01% | -3.00% | -2.42% | 41.13% | 1.65 | 1.65 | 0.42 |
| Under 5 Bond Index (Clean) | 109.48 | 109.58 | -0.091% | -0.01% | 0.41% | 1.32% | 9.48% | 2.81 | 2.79 | 0.81 |
| Under 5 Bond Index (Return) | 160.09 | 160.22 | -0.078% | 0.08% | -0.60% | 1.33% | 60.09% | 2.81 | 2.79 | 0.81 |
| Under 10 Bond Index (Clean) | 114.53 | 114.56 | -0.031% | 0.27% | 1.34% | 4.12% | 14.53% | 4.67 | 4.60 | 1.63 |
| Under 10 Bond Index (Return) | 173.12 | 173.15 | -0.019% | 0.35% | 0.56% | 4.32% | 73.12% | 4.67 | 4.60 | 1.63 |
| 5 Plus Bond Index (Clean) | 120.47 | 120.45 | 0.014% | 0.52% | 2.02% | 6.58% | 20.47% | 6.39 | 6.26 | 2.16 |
| 5 Plus Bond Index (Return) | 193.38 | 193.33 | 0.025% | 0.59% | 1.61% | 7.11% | 93.38% | 6.39 | 6.26 | 2.16 |
| 10 Plus Bond Index (Clean) | 123.74 | 123.69 | 0.044% | 0.80% | 2.46% | 8.09% | 23.74% | 8.68 | 8.44 | 2.90 |
| 10 Plus Bond Index (Return) | 208.06 | 207.94 | 0.057% | 0.88% | 2.91% | 9.51% | 108.06% | 8.68 | 8.44 | 2.90 |

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 | 103.24 | 0.96 | 78 | 104.20 | 0.00 | 2,880 | 2,973 | 3001 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 110.01 | 5.94 | 259 | 115.94 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 108.00 | 0.24 | 19 | 108.24 | 0.00 | 10,168 | 10,982 | 11006 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 116.07 | 3.03 | 201 | 119.09 | 0.00 | 6,389 | 7,416 | 7609 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 114.87 | 2.48 | 201 | 117.35 | 0.00 | 9,256 | 10,632 | 10861 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 115.39 | 3.89 | 323 | 119.28 | 0.00 | 7,700 | 8,885 | 9185 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 123.74 | 3.25 | 201 | 126.99 | 0.00 | 6,767 | 8,373 | 8593 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 116.13 | 0.23 | 19 | 116.36 | 0.00 | 11,809 | 13,714 | 13741 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 119.59 | 2.75 | 201 | 122.34 | 0.00 | 9,052 | 10,825 | 11074 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 111.46 | 0.51 | 48 | 111.97 | 0.00 | 5,000 | 5,573 | 5599 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 105.70 | 0.47 | 50 | 106.17 | 0.00 | 5,774 | 6,104 | 6131 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 122.95 | 0.81 | 55 | 123.76 | 0.00 | 11,745 | 14,440 | 14536 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 07-May-2014 | Previous Index Price 06-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 | 103.24 | 103.29 | -0.053% | -0.075% | -0.396% | -1.587% | 0.30 | 0.77 | 0.77 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 110.01 | 110.03 | -0.021% | -0.059% | -0.560% | -2.740% | 0.32 | 1.20 | 1.19 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.00 | 108.10 | -0.090% | -0.065% | -0.134% | -0.311% | 0.44 | 1.89 | 1.88 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 116.07 | 116.24 | -0.151% | -0.103% | 0.465% | 2.091% | 0.75 | 3.16 | 3.14 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.87 | 114.94 | -0.061% | 0.144% | 1.178% | 3.554% | 1.05 | 4.06 | 4.02 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 115.39 | 115.41 | -0.020% | 0.261% | 1.497% | 4.950% | 1.27 | 4.56 | 4.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 123.74 | 123.72 | 0.020% | 0.343% | 1.764% | 5.300% | 1.34 | 4.76 | 4.69 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 116.13 | 116.14 | -0.004% | 0.412% | 1.915% | 6.098% | 1.63 | 5.38 | 5.29 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 119.59 | 119.58 | 0.011% | 0.414% | 1.944% | 6.335% | 1.75 | 5.61 | 5.51 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 111.46 | 111.43 | 0.030% | 0.664% | 2.191% | 7.660% | 2.45 | 7.69 | 7.51 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 105.70 | 105.68 | 0.016% | 0.743% | 2.338% | | 2.73 | 8.54 | 8.31 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 122.95 | 122.89 | 0.045% | 0.799% | 2.458% | 8.066% | 2.90 | 8.68 | 8.44 |

| Return Price Performance | | | Index Price 07-May-2014 | Previous Index Price 06-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 | 104.20 | 104.24 | -0.040% | 0.009% | 0.045% | -4.227% | 0.30 | 0.77 | 0.77 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 115.94 | 115.94 | -0.001% | 0.082% | 0.196% | -0.163% | 0.32 | 1.20 | 1.19 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.24 | 108.32 | -0.078% | 0.017% | -3.803% | -2.991% | 0.44 | 1.89 | 1.88 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 119.09 | 119.25 | -0.134% | -0.012% | 0.928% | 3.738% | 0.75 | 3.16 | 3.14 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 117.35 | 117.41 | -0.049% | 0.214% | 1.553% | 4.925% | 1.05 | 4.06 | 4.02 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.28 | 119.29 | -0.008% | 0.324% | 1.835% | 6.209% | 1.27 | 4.56 | 4.50 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.99 | 126.95 | 0.033% | 0.424% | 2.208% | 6.976% | 1.34 | 4.76 | 4.69 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 116.36 | 116.36 | 0.006% | 0.487% | -1.575% | 3.322% | 1.63 | 5.38 | 5.29 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.34 | 122.32 | 0.021% | 0.483% | 2.331% | 7.811% | 1.75 | 5.61 | 5.51 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 111.97 | 111.93 | 0.038% | 0.728% | 2.551% | 5.053% | 2.45 | 7.69 | 7.51 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 106.17 | 106.14 | 0.025% | 0.802% | 2.669% | | 2.73 | 8.54 | 8.31 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 123.76 | 123.69 | 0.057% | 0.880% | 2.909% | 4.789% | 2.90 | 8.68 | 8.44 |