

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 April, 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 01-Apr-2014	Previous Close Value 31-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.64	113.72	-0.069%	-0.07%	-0.07%	3.15%	13.64%	5.20	5.08	2.25
All Bond Index (Return)	177.54	177.64	-0.056%	-0.06%	-0.06%	4.15%	77.54%	5.20	5.08	2.25
Under 3 Bond Index (Clean)	99.13	99.16	-0.031%	-0.03%	-0.03%	-0.47%	-0.87%	1.66	1.65	0.56
Under 3 Bond Index (Return)	145.47	145.49	-0.019%	-0.02%	-0.02%	0.58%	45.47%	1.66	1.65	0.56
Under 5 Bond Index (Clean)	108.99	109.03	-0.034%	-0.03%	-0.03%	0.87%	8.99%	2.82	2.79	1.08
Under 5 Bond Index (Return)	161.03	161.06	-0.022%	-0.02%	-0.02%	1.92%	61.03%	2.82	2.79	1.08
Under 10 Bond Index (Clean)	112.95	113.02	-0.060%	-0.06%	-0.06%	2.68%	12.95%	4.62	4.53	1.94
Under 10 Bond Index (Return)	172.07	172.15	-0.048%	-0.05%	-0.05%	3.69%	72.07%	4.62	4.53	1.94
5 Plus Bond Index (Clean)	117.98	118.08	-0.086%	-0.09%	-0.09%	4.37%	17.98%	6.39	6.24	2.50
5 Plus Bond Index (Return)	190.16	190.30	-0.074%	-0.07%	-0.07%	5.33%	90.16%	6.39	6.24	2.50
10 Plus Bond Index (Clean)	120.62	120.77	-0.125%	-0.13%	-0.13%	5.37%	20.62%	8.75	8.48	3.22
10 Plus Bond Index (Return)	201.95	202.18	-0.112%	-0.11%	-0.11%	6.30%	101.95%	8.75	8.48	3.22

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	103.63	0.52	42	104.15	0.00	2,880	3,762	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.59	5.11	223	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.10	4.39	348	112.49	0.00	10,168	10,992	11438
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.49	2.49	165	117.98	0.00	6,389	7,379	7538
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.49	2.03	165	115.52	0.00	9,256	10,504	10692
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.60	3.46	287	117.06	0.00	7,700	8,747	9013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.54	2.67	165	124.20	0.00	6,767	8,224	8404
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.89	4.29	348	118.18	0.00	11,809	13,449	13955
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.21	2.26	165	119.47	0.00	9,052	10,610	10814
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.96	0.13	12	109.09	0.00	5,000	5,448	5454
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.15	0.13	14	103.28	0.00	4,750	4,899	4906
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.85	0.28	19	120.13	0.00	11,745	14,076	14109

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting												
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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	3.80%	25.50%	11.50%	4.50%									3.80%	24.80%	11.30%	4.40%			
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	11.20%	74.50%	33.70%	13.10%									11.40%	75.10%	34.20%	13.30%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		22.60%	8.80%									7.50%		22.50%	8.80%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.20%	12.50%									10.70%		32.00%	12.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.40%								9.00%			10.50%	13.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	12.60%								8.40%			9.80%	12.60%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			16.00%	20.50%								13.90%			16.20%	20.90%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			12.60%	16.20%								10.80%			12.60%	16.20%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.50%	8.30%								5.40%			6.30%	8.20%		
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	5.00%			5.80%	7.50%								4.90%			5.70%	7.40%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.50%	100.00%						14.10%				21.20%	100.00%	
									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 01-Apr-2014	Previous Index Price 31-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.63	103.65	-0.014%	-0.014%	-0.014%	-1.211%	0.35	0.88	0.87
IE0004680173	0468017	8.25 Treas Bnd 2015	110.59	110.63	-0.033%	-0.033%	-0.033%	-2.224%	0.49	1.30	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	108.10	108.14	-0.037%	-0.037%	-0.037%	-0.214%	0.59	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.49	115.53	-0.033%	-0.033%	-0.033%	1.585%	1.02	3.26	3.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.49	113.53	-0.040%	-0.040%	-0.040%	2.308%	1.41	4.16	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.60	113.69	-0.079%	-0.079%	-0.079%	3.320%	1.65	4.66	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.54	121.60	-0.052%	-0.052%	-0.052%	3.421%	1.78	4.85	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	113.89	113.95	-0.053%	-0.053%	-0.053%	4.050%	2.03	5.27	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.21	117.31	-0.084%	-0.084%	-0.084%	4.221%	2.15	5.70	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.96	109.07	-0.099%	-0.099%	-0.099%	5.247%	2.76	7.78	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.15	103.29	-0.136%	-0.136%	-0.136%		3.03	8.62	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.85	120.00	-0.125%	-0.125%	-0.125%	5.342%	3.22	8.75	8.48

Return Price Performance			Index Price 01-Apr-2014	Previous Index Price 31-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.15	104.15	-0.002%	-0.002%	-0.002%	-4.272%	0.35	0.88	0.87
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	115.71	-0.012%	-0.012%	-0.012%	-0.370%	0.49	1.30	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	112.49	112.52	-0.025%	-0.025%	-0.025%	0.819%	0.59	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.98	118.00	-0.019%	-0.019%	-0.019%	2.764%	1.02	3.26	3.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.52	115.55	-0.028%	-0.028%	-0.028%	3.292%	1.41	4.16	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.06	117.14	-0.067%	-0.067%	-0.067%	4.226%	1.65	4.66	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.20	124.25	-0.037%	-0.037%	-0.037%	4.626%	1.78	4.85	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.18	118.23	-0.041%	-0.041%	-0.041%	4.932%	2.03	5.27	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.47	119.55	-0.070%	-0.070%	-0.070%	5.281%	2.15	5.70	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.09	109.19	-0.089%	-0.089%	-0.089%	2.349%	2.76	7.78	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.28	103.41	-0.127%	-0.127%	-0.127%		3.03	8.62	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.13	120.26	-0.112%	-0.112%	-0.112%	1.713%	3.22	8.75	8.48