

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 April, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Apr-2014	Previous Close Value 01-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.76	113.64	0.105%	0.04%	0.04%	3.26%	13.76%	5.23	5.11	2.22
All Bond Index (Return)	177.74	177.54	0.114%	0.06%	0.06%	4.27%	77.74%	5.23	5.11	2.22
Under 3 Bond Index (Clean)	99.14	99.13	0.015%	-0.02%	-0.02%	-0.45%	-0.86%	1.69	1.68	0.54
Under 3 Bond Index (Return)	145.50	145.47	0.027%	0.01%	0.01%	0.60%	45.50%	1.69	1.68	0.54
Under 5 Bond Index (Clean)	109.05	108.99	0.056%	0.02%	0.02%	0.93%	9.05%	2.86	2.83	1.06
Under 5 Bond Index (Return)	161.14	161.03	0.066%	0.04%	0.04%	1.99%	61.14%	2.86	2.83	1.06
Under 10 Bond Index (Clean)	113.06	112.95	0.098%	0.04%	0.04%	2.79%	13.06%	4.64	4.56	1.92
Under 10 Bond Index (Return)	172.25	172.07	0.108%	0.06%	0.06%	3.80%	72.25%	4.64	4.56	1.92
5 Plus Bond Index (Clean)	118.13	117.98	0.129%	0.04%	0.04%	4.51%	18.13%	6.39	6.23	2.48
5 Plus Bond Index (Return)	190.42	190.16	0.138%	0.06%	0.06%	5.48%	90.42%	6.39	6.23	2.48
10 Plus Bond Index (Clean)	120.80	120.62	0.144%	0.02%	0.02%	5.52%	20.80%	8.75	8.47	3.20
10 Plus Bond Index (Return)	202.26	201.95	0.155%	0.04%	0.04%	6.46%	102.26%	8.75	8.47	3.20

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	103.63	0.53	43	104.16	0.00	2,880	2,984	3000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.57	5.13	224	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.13	4.40	349	112.52	0.00	10,168	10,995	11442
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.60	2.50	166	118.10	0.00	6,389	7,386	7546
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.58	2.05	166	115.63	0.00	9,256	10,512	10702
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.72	3.47	288	117.19	0.00	7,700	8,756	9023
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.65	2.68	166	124.33	0.00	6,767	8,232	8413
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.03	4.30	349	118.33	0.00	11,809	13,465	13973
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.38	2.27	166	119.65	0.00	9,052	10,625	10831
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.12	0.14	13	109.26	0.00	5,000	5,456	5463
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.31	0.14	15	103.45	0.00	4,750	4,907	4914
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.02	0.30	20	120.31	0.00	11,745	14,097	14131

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	3.10%	21.30%	9.40%	3.60%			3.00%	20.80%	9.20%	3.50%		
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	11.30%	78.60%	34.50%	13.20%			11.50%	79.20%	35.00%	13.40%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		23.20%	8.90%			7.60%		23.10%	8.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.80%		33.00%	12.60%			10.80%		32.70%	12.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			10.50%	13.40%		9.10%			10.60%	13.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.90%	12.60%		8.50%			9.90%	12.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.20%	20.50%		14.10%			16.40%	20.90%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			12.80%	16.20%		10.90%			12.70%	16.20%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.50%	8.30%		5.50%			6.40%	8.20%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	5.00%			5.90%	7.50%		4.90%			5.80%	7.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%				21.50%	100.00%	14.20%				21.20%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Apr-2014	Previous Index Price 01-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.63	103.63	-0.002%	-0.016%	-0.016%	-1.213%	0.31	0.87	0.87
IE0004680173	0468017	8.25 Treas Bnd 2015	110.57	110.59	-0.018%	-0.051%	-0.051%	-2.241%	0.46	1.29	1.29
IE0006857530	0685753	4.6 Treas Bnd 2016	108.13	108.10	0.020%	-0.017%	-0.017%	-0.194%	0.56	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.60	115.49	0.098%	0.065%	0.065%	1.684%	0.98	3.26	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.58	113.49	0.081%	0.041%	0.041%	2.391%	1.39	4.15	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.72	113.60	0.103%	0.024%	0.024%	3.426%	1.63	4.65	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.65	121.54	0.095%	0.043%	0.043%	3.519%	1.76	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.03	113.89	0.123%	0.070%	0.070%	4.178%	2.01	5.26	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.38	117.21	0.141%	0.057%	0.057%	4.368%	2.12	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.12	108.96	0.150%	0.050%	0.050%	5.404%	2.74	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.31	103.15	0.155%	0.019%	0.019%		3.01	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.02	119.85	0.144%	0.019%	0.019%	5.494%	3.20	8.75	8.47

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Apr-2014	Previous Index Price 01-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.16	104.15	0.010%	0.008%	0.008%	-4.263%	0.31	0.87	0.87
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	115.70	0.003%	-0.010%	-0.010%	-0.368%	0.46	1.29	1.29
IE0006857530	0685753	4.6 Treas Bnd 2016	112.52	112.49	0.031%	0.006%	0.006%	0.851%	0.56	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.10	117.98	0.108%	0.089%	0.089%	2.875%	0.98	3.26	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.63	115.52	0.091%	0.063%	0.063%	3.386%	1.39	4.15	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.19	117.06	0.111%	0.044%	0.044%	4.342%	1.63	4.65	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.33	124.20	0.105%	0.068%	0.068%	4.736%	1.76	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.33	118.18	0.129%	0.088%	0.088%	5.067%	2.01	5.26	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.65	119.47	0.150%	0.079%	0.079%	5.439%	2.12	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.26	109.09	0.159%	0.070%	0.070%	2.512%	2.74	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.45	103.28	0.165%	0.038%	0.038%		3.01	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.31	120.13	0.156%	0.043%	0.043%	1.871%	3.20	8.75	8.47