

Irish Stock Exchange Daily Bond Index Report

Thursday 3 April, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-Apr-2014	Previous Close Value 02-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.84	113.76	0.069%	0.10%	0.10%	3.33%	13.84%	5.22	5.11	2.21
All Bond Index (Return)	177.88	177.74	0.078%	0.14%	0.14%	4.35%	77.88%	5.22	5.11	2.21
Under 3 Bond Index (Clean)	99.18	99.14	0.038%	0.02%	0.02%	-0.42%	-0.82%	1.69	1.68	0.51
Under 3 Bond Index (Return)	145.57	145.50	0.047%	0.05%	0.05%	0.65%	45.57%	1.69	1.68	0.51
Under 5 Bond Index (Clean)	109.12	109.05	0.056%	0.08%	0.08%	0.99%	9.12%	2.86	2.83	1.04
Under 5 Bond Index (Return)	161.24	161.14	0.065%	0.11%	0.11%	2.05%	61.24%	2.86	2.83	1.04
Under 10 Bond Index (Clean)	113.13	113.06	0.064%	0.10%	0.10%	2.85%	13.13%	4.64	4.55	1.91
Under 10 Bond Index (Return)	172.38	172.25	0.073%	0.13%	0.13%	3.88%	72.38%	4.64	4.55	1.91
5 Plus Bond Index (Clean)	118.22	118.13	0.074%	0.12%	0.12%	4.58%	18.22%	6.38	6.23	2.47
5 Plus Bond Index (Return)	190.58	190.42	0.084%	0.15%	0.15%	5.57%	90.58%	6.38	6.23	2.47
10 Plus Bond Index (Clean)	120.91	120.80	0.094%	0.11%	0.11%	5.62%	20.91%	8.74	8.47	3.19
10 Plus Bond Index (Return)	202.48	202.26	0.106%	0.15%	0.15%	6.57%	102.48%	8.74	8.47	3.19

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	103.64	0.54	44	104.19	0.00	2,880	2,985	3000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.59	5.16	225	115.75	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.17	4.41	350	112.58	0.00	10,168	11,000	11448
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.68	2.52	167	118.19	0.00	6,389	7,391	7552
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.66	2.06	167	115.72	0.00	9,256	10,520	10711
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.79	3.48	289	117.27	0.00	7,700	8,762	9030
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.71	2.70	167	124.41	0.00	6,767	8,236	8418
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.12	4.32	350	118.43	0.00	11,809	13,476	13985
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.47	2.29	167	119.75	0.00	9,052	10,633	10840
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.18	0.15	14	109.33	0.00	5,000	5,459	5466
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.40	0.15	16	103.55	0.00	4,750	4,911	4918
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.13	0.31	21	120.44	0.00	11,745	14,110	14146

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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	3.10%	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%	100%	100%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 03-Apr-2014	Previous Index Price 02-Apr-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.64	103.63	0.014%	-0.002%	-0.002%	-1.198%	0.28	0.87	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	110.59	110.57	0.019%	-0.032%	-0.032%	-2.223%	0.43	1.29	1.29
IE0006857530	0685753	4.6 Treas Bnd 2016	108.17	108.13	0.044%	0.028%	0.028%	-0.150%	0.54	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.60	0.065%	0.130%	0.130%	1.750%	0.96	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.66	113.58	0.073%	0.115%	0.115%	2.466%	1.37	4.15	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.79	113.72	0.064%	0.088%	0.088%	3.493%	1.61	4.65	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.71	121.65	0.052%	0.095%	0.095%	3.572%	1.74	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.12	114.03	0.076%	0.147%	0.147%	4.257%	1.99	5.26	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.47	117.38	0.077%	0.134%	0.134%	4.448%	2.11	5.69	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.18	109.12	0.050%	0.101%	0.101%	5.457%	2.73	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.40	103.31	0.090%	0.109%	0.109%		3.00	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.13	120.02	0.093%	0.113%	0.113%	5.592%	3.19	8.74	8.47

Return Price Performance			Index Price 03-Apr-2014	Previous Index Price 02-Apr-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.19	104.16	0.026%	0.034%	0.034%	-4.238%	0.28	0.87	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.75	115.70	0.038%	0.029%	0.029%	-0.330%	0.43	1.29	1.29
IE0006857530	0685753	4.6 Treas Bnd 2016	112.58	112.52	0.053%	0.060%	0.060%	0.904%	0.54	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.19	118.10	0.076%	0.165%	0.165%	2.954%	0.96	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.72	115.63	0.081%	0.145%	0.145%	3.470%	1.37	4.15	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.27	117.19	0.072%	0.116%	0.116%	4.416%	1.61	4.65	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.41	124.33	0.064%	0.132%	0.132%	4.802%	1.74	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.43	118.33	0.085%	0.173%	0.173%	5.156%	1.99	5.26	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.75	119.65	0.087%	0.166%	0.166%	5.531%	2.11	5.69	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.33	109.26	0.060%	0.130%	0.130%	2.574%	2.73	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.55	103.45	0.099%	0.136%	0.136%		3.00	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.44	120.31	0.106%	0.150%	0.150%	1.980%	3.19	8.74	8.47