

Irish Stock Exchange Daily Bond Index Report

Friday 4 April, 2014

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 04-Apr-2014	Previous Close Value 03-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.37	113.84	0.467%	0.57%	0.57%	3.82%	14.37%	5.23	5.12	2.12
All Bond Index (Return)	178.72	177.88	0.469%	0.61%	0.61%	4.84%	78.72%	5.23	5.12	2.12
Under 3 Bond Index (Clean)	99.26	99.18	0.084%	0.11%	0.11%	-0.33%	-0.74%	1.69	1.68	0.45
Under 3 Bond Index (Return)	145.71	145.57	0.093%	0.15%	0.15%	0.74%	45.71%	1.69	1.68	0.45
Under 5 Bond Index (Clean)	109.42	109.12	0.277%	0.35%	0.35%	1.27%	9.42%	2.86	2.83	0.94
Under 5 Bond Index (Return)	161.70	161.24	0.282%	0.39%	0.39%	2.34%	61.70%	2.86	2.83	0.94
Under 10 Bond Index (Clean)	113.63	113.13	0.442%	0.54%	0.54%	3.31%	13.63%	4.64	4.56	1.81
Under 10 Bond Index (Return)	173.14	172.38	0.443%	0.58%	0.58%	4.34%	73.14%	4.64	4.56	1.81
5 Plus Bond Index (Clean)	118.88	118.22	0.560%	0.68%	0.68%	5.17%	18.88%	6.39	6.24	2.38
5 Plus Bond Index (Return)	191.65	190.58	0.560%	0.71%	0.71%	6.16%	91.65%	6.39	6.24	2.38
10 Plus Bond Index (Clean)	121.66	120.91	0.619%	0.73%	0.73%	6.27%	21.66%	8.75	8.49	3.12
10 Plus Bond Index (Return)	203.75	202.48	0.629%	0.78%	0.78%	7.24%	103.75%	8.75	8.49	3.12

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	103.66	0.56	45	104.21	0.00	2,880	2,985	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.64	5.18	226	115.81	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.29	4.42	351	112.71	0.00	10,168	11,011	11461
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.06	2.53	168	118.59	0.00	6,389	7,415	7577
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.23	2.07	168	116.30	0.00	9,256	10,572	10764
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.40	3.50	290	117.89	0.00	7,700	8,809	9078
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.42	2.72	168	125.14	0.00	6,767	8,284	8467
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.67	4.33	351	118.99	0.00	11,809	13,541	14051
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.10	2.30	168	120.40	0.00	9,052	10,690	10899
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.83	0.16	15	109.99	0.00	5,000	5,492	5500
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.03	0.16	17	104.19	0.00	4,750	4,941	4949
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.87	0.33	22	121.20	0.00	11,745	14,197	14235

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	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				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.00%	21.30%	9.30%	3.60%					3.00%	20.70%	9.10%	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	11.20%	78.60%	34.40%	13.10%					11.50%	79.20%	34.90%	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%		32.80%	12.60%				
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	8.50%			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%			6.60%	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 04-Apr-2014	Previous Index Price 03-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	103.66	103.64	0.012%	0.010%	0.010%	-1.187%	0.25	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	110.64	110.59	0.041%	0.009%	0.009%	-2.183%	0.38	1.29	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	108.29	108.17	0.104%	0.131%	0.131%	-0.046%	0.48	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.06	115.68	0.328%	0.459%	0.459%	2.085%	0.86	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.23	113.66	0.497%	0.612%	0.612%	2.975%	1.25	4.15	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	113.79	0.536%	0.625%	0.625%	4.047%	1.50	4.65	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.42	121.71	0.581%	0.676%	0.676%	4.174%	1.62	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.12	0.482%	0.629%	0.629%	4.760%	1.90	5.26	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.10	117.47	0.541%	0.675%	0.675%	5.012%	2.01	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.83	109.18	0.600%	0.701%	0.701%	6.090%	2.65	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.03	103.40	0.609%	0.719%	0.719%		2.93	8.61	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.87	120.13	0.618%	0.732%	0.732%	6.245%	3.12	8.75	8.49

Return Price Performance			Index Price 04-Apr-2014	Previous Index Price 03-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	104.21	104.19	0.024%	0.058%	0.058%	-4.215%	0.25	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.81	115.75	0.059%	0.087%	0.087%	-0.271%	0.38	1.29	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	112.71	112.58	0.112%	0.172%	0.172%	1.017%	0.48	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.59	118.19	0.334%	0.500%	0.500%	3.298%	0.86	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.30	115.72	0.499%	0.645%	0.645%	3.987%	1.25	4.15	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.89	117.27	0.530%	0.647%	0.647%	4.970%	1.50	4.65	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.14	124.41	0.582%	0.715%	0.715%	5.412%	1.62	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.99	118.43	0.475%	0.648%	0.648%	5.655%	1.90	5.26	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.40	119.75	0.541%	0.708%	0.708%	6.102%	2.01	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.99	109.33	0.609%	0.740%	0.740%	3.198%	2.65	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.19	103.55	0.617%	0.754%	0.754%		2.93	8.61	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.20	120.44	0.629%	0.779%	0.779%	2.621%	3.12	8.75	8.49