

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 April, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Apr-2014	Previous Close Value 07-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.33	114.41	-0.066%	0.54%	0.54%	3.78%	14.33%	5.22	5.11	2.12
All Bond Index (Return)	178.74	178.83	-0.053%	0.62%	0.62%	4.85%	78.74%	5.22	5.11	2.12
Under 3 Bond Index (Clean)	99.26	99.26	-0.004%	0.10%	0.10%	-0.34%	-0.75%	1.68	1.67	0.45
Under 3 Bond Index (Return)	145.76	145.75	0.008%	0.18%	0.18%	0.78%	45.76%	1.68	1.67	0.45
Under 5 Bond Index (Clean)	109.46	109.44	0.019%	0.40%	0.40%	1.31%	9.46%	2.85	2.82	0.92
Under 5 Bond Index (Return)	161.83	161.78	0.030%	0.48%	0.48%	2.43%	61.83%	2.85	2.82	0.92
Under 10 Bond Index (Clean)	113.63	113.68	-0.039%	0.55%	0.55%	3.31%	13.63%	4.64	4.55	1.81
Under 10 Bond Index (Return)	173.22	173.27	-0.027%	0.62%	0.62%	4.38%	73.22%	4.64	4.55	1.81
5 Plus Bond Index (Clean)	118.80	118.92	-0.107%	0.61%	0.61%	5.10%	18.80%	6.38	6.23	2.39
5 Plus Bond Index (Return)	191.61	191.79	-0.093%	0.69%	0.69%	6.13%	91.61%	6.38	6.23	2.39
10 Plus Bond Index (Clean)	121.38	121.65	-0.222%	0.50%	0.50%	6.03%	21.38%	8.74	8.47	3.14
10 Plus Bond Index (Return)	203.39	203.81	-0.208%	0.60%	0.60%	7.05%	103.39%	8.74	8.47	3.14

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.62	0.60	49	104.22	0.00	2,880	2,984	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.59	5.27	230	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.28	4.47	355	112.76	0.00	10,168	11,011	11466
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.18	2.59	172	118.77	0.00	6,389	7,423	7588
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.30	2.12	172	116.42	0.00	9,256	10,579	10775
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.48	3.54	294	118.02	0.00	7,700	8,815	9088
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.47	2.78	172	125.25	0.00	6,767	8,287	8475
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.69	4.38	355	119.07	0.00	11,809	13,544	14061
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.09	2.36	172	120.45	0.00	9,052	10,690	10903
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.63	0.20	19	109.83	0.00	5,000	5,482	5492
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.75	0.20	21	103.94	0.00	4,750	4,928	4937
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.60	0.39	26	120.98	0.00	11,745	14,164	14210

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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
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%		33.10%	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%			6.50%	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 08-Apr-2014	Previous Index Price 07-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	103.62	103.65	-0.027%	-0.024%	-0.024%	-1.220%	0.27	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	110.59	110.62	-0.024%	-0.031%	-0.031%	-2.222%	0.38	1.28	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.28	0.003%	0.129%	0.129%	-0.048%	0.47	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.18	116.12	0.050%	0.563%	0.563%	2.190%	0.82	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	114.27	0.028%	0.676%	0.676%	3.040%	1.23	4.14	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.50	-0.017%	0.692%	0.692%	4.117%	1.48	4.64	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.47	122.51	-0.035%	0.713%	0.713%	4.212%	1.61	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.76	-0.057%	0.654%	0.654%	4.786%	1.89	5.25	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.09	118.16	-0.055%	0.669%	0.669%	5.006%	2.01	5.69	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.63	109.81	-0.167%	0.515%	0.515%	5.894%	2.67	7.77	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.75	103.99	-0.236%	0.445%	0.445%		2.96	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.60	120.86	-0.222%	0.500%	0.500%	6.001%	3.14	8.74	8.47

Return Price Performance			Index Price 08-Apr-2014	Previous Index Price 07-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	104.22	104.24	-0.014%	0.071%	0.071%	-4.202%	0.27	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.87	-0.003%	0.129%	0.129%	-0.230%	0.38	1.28	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	112.76	112.74	0.013%	0.213%	0.213%	1.059%	0.47	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.77	118.70	0.061%	0.653%	0.653%	3.455%	0.82	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.42	116.38	0.039%	0.750%	0.750%	4.096%	1.23	4.14	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.02	118.03	-0.007%	0.755%	0.755%	5.082%	1.48	4.64	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.25	125.27	-0.022%	0.802%	0.802%	5.504%	1.61	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	119.12	-0.044%	0.713%	0.713%	5.724%	1.89	5.25	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.45	120.50	-0.042%	0.749%	0.749%	6.144%	2.01	5.69	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.83	110.01	-0.156%	0.593%	0.593%	3.048%	2.67	7.77	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.94	104.18	-0.226%	0.517%	0.517%		2.96	8.61	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.98	121.23	-0.208%	0.598%	0.598%	2.436%	3.14	8.74	8.47