

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 April, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 09-Apr-2014	Previous Close Value 08-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.40	114.33	0.059%	0.60%	0.60%	3.84%	14.40%	5.21	5.10	2.11
All Bond Index (Return)	178.86	178.74	0.069%	0.69%	0.69%	4.93%	78.86%	5.21	5.10	2.11
Under 3 Bond Index (Clean)	99.22	99.26	-0.032%	0.06%	0.06%	-0.37%	-0.78%	1.67	1.67	0.45
Under 3 Bond Index (Return)	145.73	145.76	-0.019%	0.16%	0.16%	0.76%	45.73%	1.67	1.67	0.45
Under 5 Bond Index (Clean)	109.47	109.46	0.004%	0.40%	0.40%	1.31%	9.47%	2.84	2.82	0.91
Under 5 Bond Index (Return)	161.86	161.83	0.015%	0.49%	0.49%	2.44%	61.86%	2.84	2.82	0.91
Under 10 Bond Index (Clean)	113.70	113.63	0.059%	0.61%	0.61%	3.37%	13.70%	4.63	4.55	1.79
Under 10 Bond Index (Return)	173.34	173.22	0.069%	0.69%	0.69%	4.45%	73.34%	4.63	4.55	1.79
5 Plus Bond Index (Clean)	118.90	118.80	0.085%	0.69%	0.69%	5.19%	18.90%	6.37	6.22	2.37
5 Plus Bond Index (Return)	191.79	191.61	0.095%	0.78%	0.78%	6.24%	91.79%	6.37	6.22	2.37
10 Plus Bond Index (Clean)	121.45	121.38	0.058%	0.56%	0.56%	6.09%	21.45%	8.73	8.47	3.13
10 Plus Bond Index (Return)	203.53	203.39	0.069%	0.67%	0.67%	7.12%	103.53%	8.73	8.47	3.13

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	103.59	0.62	50	104.20	0.00	2,880	2,983	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.53	5.29	231	115.82	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.25	4.49	356	112.73	0.00	10,168	11,007	11463
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.23	2.61	173	118.83	0.00	6,389	7,426	7592
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.33	2.13	173	116.46	0.00	9,256	10,582	10779
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.61	3.56	295	118.16	0.00	7,700	8,825	9098
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.56	2.80	173	125.35	0.00	6,767	8,293	8482
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.81	4.39	356	119.19	0.00	11,809	13,557	14075
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.22	2.37	173	120.59	0.00	9,052	10,701	10915
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.71	0.21	20	109.92	0.00	5,000	5,485	5496
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.83	0.21	22	104.03	0.00	4,750	4,932	4942
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.67	0.40	27	121.06	0.00	11,745	14,173	14219

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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	3.00%	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%	20.60%		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 09-Apr-2014	Previous Index Price 08-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.59	103.62	-0.031%	-0.055%	-0.055%	-1.251%	0.27	0.85	0.85
IE0004680173	0468017	8.25 Treas Bnd 2015	110.53	110.59	-0.058%	-0.089%	-0.089%	-2.278%	0.38	1.27	1.27
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.28	-0.032%	0.097%	0.097%	-0.080%	0.47	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	116.18	0.040%	0.603%	0.603%	2.232%	0.80	3.24	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.30	0.026%	0.702%	0.702%	3.067%	1.22	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.61	114.48	0.114%	0.807%	0.807%	4.236%	1.45	4.63	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.56	122.47	0.073%	0.787%	0.787%	4.289%	1.59	4.83	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	114.81	114.69	0.098%	0.752%	0.752%	4.888%	1.87	5.24	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.22	118.09	0.103%	0.773%	0.773%	5.115%	1.99	5.68	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.71	109.63	0.068%	0.584%	0.584%	5.967%	2.66	7.76	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.83	103.75	0.080%	0.526%	0.526%		2.95	8.60	8.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.67	120.60	0.058%	0.558%	0.558%	6.062%	3.13	8.73	8.47

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Apr-2014	Previous Index Price 08-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.20	104.22	-0.019%	0.052%	0.052%	-4.221%	0.27	0.85	0.85
IE0004680173	0468017	8.25 Treas Bnd 2015	115.82	115.86	-0.035%	0.093%	0.093%	-0.265%	0.38	1.27	1.27
IE0006857530	0685753	4.6 Treas Bnd 2016	112.73	112.76	-0.020%	0.194%	0.194%	1.040%	0.47	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.83	118.77	0.053%	0.706%	0.706%	3.509%	0.80	3.24	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.46	116.42	0.036%	0.787%	0.787%	4.134%	1.22	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.16	118.02	0.120%	0.876%	0.876%	5.209%	1.45	4.63	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.35	125.25	0.085%	0.888%	0.888%	5.593%	1.59	4.83	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.19	119.07	0.105%	0.819%	0.819%	5.835%	1.87	5.24	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.59	120.45	0.113%	0.862%	0.862%	6.264%	1.99	5.68	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.92	109.83	0.078%	0.672%	0.672%	3.129%	2.66	7.76	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.03	103.94	0.088%	0.605%	0.605%		2.95	8.60	8.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.06	120.98	0.069%	0.668%	0.668%	2.507%	3.13	8.73	8.47