

Irish Stock Exchange Daily Bond Index Report

Thursday 10 April, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 10-Apr-2014	Previous Close Value 09-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.58	114.40	0.155%	0.75%	0.75%	4.00%	14.58%	5.21	5.11	2.08
All Bond Index (Return)	179.15	178.86	0.163%	0.85%	0.85%	5.10%	79.15%	5.21	5.11	2.08
Under 3 Bond Index (Clean)	99.23	99.22	0.008%	0.07%	0.07%	-0.37%	-0.77%	1.67	1.66	0.44
Under 3 Bond Index (Return)	145.76	145.73	0.020%	0.18%	0.18%	0.78%	45.76%	1.67	1.66	0.44
Under 5 Bond Index (Clean)	109.52	109.47	0.046%	0.45%	0.45%	1.36%	9.52%	2.84	2.81	0.89
Under 5 Bond Index (Return)	161.95	161.86	0.056%	0.55%	0.55%	2.50%	61.95%	2.84	2.81	0.89
Under 10 Bond Index (Clean)	113.85	113.70	0.133%	0.74%	0.74%	3.51%	13.85%	4.63	4.55	1.76
Under 10 Bond Index (Return)	173.58	173.34	0.141%	0.83%	0.83%	4.60%	73.58%	4.63	4.55	1.76
5 Plus Bond Index (Clean)	119.14	118.90	0.208%	0.90%	0.90%	5.41%	19.14%	6.37	6.22	2.34
5 Plus Bond Index (Return)	192.20	191.79	0.215%	1.00%	1.00%	6.46%	92.20%	6.37	6.22	2.34
10 Plus Bond Index (Clean)	121.79	121.45	0.282%	0.84%	0.84%	6.39%	21.79%	8.73	8.47	3.10
10 Plus Bond Index (Return)	204.12	203.53	0.293%	0.96%	0.96%	7.44%	104.12%	8.73	8.47	3.10

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	103.59	0.63	51	104.21	0.00	2,880	2,983	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.52	5.32	232	115.84	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.26	4.50	357	112.76	0.00	10,168	11,008	11466
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.25	2.62	174	118.87	0.00	6,389	7,428	7595
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.46	2.15	174	116.60	0.00	9,256	10,593	10792
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.78	3.57	296	118.34	0.00	7,700	8,838	9112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.80	2.81	174	125.61	0.00	6,767	8,309	8500
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.00	4.40	357	119.40	0.00	11,809	13,580	14100
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.40	2.38	174	120.78	0.00	9,052	10,717	10933
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.99	0.22	21	110.21	0.00	5,000	5,499	5511
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.11	0.21	23	104.32	0.00	5,750	4,945	4955
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.01	0.41	28	121.42	0.00	11,745	14,212	14261

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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%					11.40%	79.20%	34.90%	13.30%				
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%			6.60%	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 10-Apr-2014	Previous Index Price 09-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	103.59	103.59	-0.003%	-0.058%	-0.058%	-1.254%	0.25	0.85	0.84
IE0004680173	0468017	8.25 Treas Bnd 2015	110.52	110.53	-0.005%	-0.094%	-0.094%	-2.284%	0.37	1.27	1.27
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.25	0.011%	0.108%	0.108%	-0.069%	0.46	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.25	116.23	0.024%	0.628%	0.628%	2.256%	0.79	3.24	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	114.33	0.109%	0.812%	0.812%	3.180%	1.19	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.78	114.61	0.148%	0.956%	0.956%	4.390%	1.42	4.63	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.80	122.56	0.200%	0.989%	0.989%	4.497%	1.55	4.83	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	115.00	114.81	0.172%	0.926%	0.926%	5.069%	1.84	5.24	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.40	118.22	0.155%	0.929%	0.929%	5.277%	1.96	5.68	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.99	109.71	0.258%	0.844%	0.844%	6.240%	2.63	7.76	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.11	103.83	0.272%	0.799%	0.799%		2.92	8.60	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.01	120.67	0.282%	0.842%	0.842%	6.361%	3.10	8.73	8.47

Return Price Performance			Index Price 10-Apr-2014	Previous Index Price 09-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	104.20	0.010%	0.061%	0.061%	-4.212%	0.25	0.85	0.84
IE0004680173	0468017	8.25 Treas Bnd 2015	115.84	115.82	0.015%	0.108%	0.108%	-0.251%	0.37	1.27	1.27
IE0006857530	0685753	4.6 Treas Bnd 2016	112.76	112.73	0.022%	0.216%	0.216%	1.062%	0.46	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.87	118.83	0.035%	0.742%	0.742%	3.546%	0.79	3.24	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.60	116.46	0.118%	0.905%	0.905%	4.256%	1.19	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.34	118.16	0.154%	1.031%	1.031%	5.371%	1.42	4.63	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.61	125.35	0.209%	1.099%	1.099%	5.814%	1.55	4.83	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	119.19	0.176%	0.996%	0.996%	6.021%	1.84	5.24	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.78	120.59	0.163%	1.026%	1.026%	6.437%	1.96	5.68	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.21	109.92	0.267%	0.941%	0.941%	3.404%	2.63	7.76	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.32	104.03	0.281%	0.888%	0.888%		2.92	8.60	8.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.42	121.06	0.293%	0.963%	0.963%	2.808%	3.10	8.73	8.47