

Irish Stock Exchange Daily Bond Index Report

Friday 11 April, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Apr-2014	Previous Close Value 10-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.54	114.58	-0.029%	0.72%	0.72%	3.97%	14.54%	5.24	5.14	2.10
All Bond Index (Return)	179.12	179.15	-0.017%	0.84%	0.84%	5.08%	79.12%	5.24	5.14	2.10
Under 3 Bond Index (Clean)	99.22	99.23	-0.013%	0.06%	0.06%	-0.38%	-0.78%	1.67	1.66	0.44
Under 3 Bond Index (Return)	145.76	145.76	-0.001%	0.18%	0.18%	0.78%	45.76%	1.67	1.66	0.44
Under 5 Bond Index (Clean)	109.52	109.52	0.001%	0.45%	0.45%	1.36%	9.52%	2.84	2.81	0.88
Under 5 Bond Index (Return)	161.97	161.95	0.012%	0.56%	0.56%	2.51%	61.97%	2.84	2.81	0.88
Under 10 Bond Index (Clean)	113.83	113.85	-0.017%	0.72%	0.72%	3.49%	13.83%	4.67	4.59	1.79
Under 10 Bond Index (Return)	173.58	173.58	-0.005%	0.83%	0.83%	4.60%	73.58%	4.67	4.59	1.79
5 Plus Bond Index (Clean)	119.09	119.14	-0.043%	0.86%	0.86%	5.36%	19.09%	6.40	6.25	2.36
5 Plus Bond Index (Return)	192.15	192.20	-0.031%	0.97%	0.97%	6.43%	92.15%	6.40	6.25	2.36
10 Plus Bond Index (Clean)	121.67	121.79	-0.101%	0.74%	0.74%	6.28%	21.67%	8.73	8.47	3.11
10 Plus Bond Index (Return)	203.94	204.12	-0.088%	0.87%	0.87%	7.34%	103.94%	8.73	8.47	3.11

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	103.58	0.64	52	104.22	0.00	2,880	2,983	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.50	5.34	233	115.84	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.24	4.51	358	112.75	0.00	10,168	11,007	11465
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.27	2.64	175	118.90	0.00	6,389	7,428	7597
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.47	2.16	175	116.63	0.00	9,256	10,595	10794
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.77	3.58	297	118.35	0.00	7,700	8,838	9113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.79	2.83	175	125.62	0.00	6,767	8,309	8500
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.98	4.41	358	119.39	0.00	11,809	13,578	14099
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.35	2.40	175	120.75	0.00	9,052	10,713	10930
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.93	0.24	22	110.17	0.00	5,000	5,497	5508
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.05	0.22	24	104.27	0.00	5,774	5,983	5996
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.88	0.43	29	121.31	0.00	11,745	14,198	14249

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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%	3.50%					3.00%	20.70%	9.10%	3.40%					
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	11.10%	78.60%	34.40%	13.00%					11.30%	79.20%	34.90%	13.20%					
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		23.20%	8.70%					7.50%		23.10%	8.70%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		33.10%	12.50%					10.70%		32.80%	12.40%					
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.20%				9.00%			10.50%	13.30%				
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	12.40%				8.40%			9.80%	12.40%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			16.00%	20.20%				13.90%			16.20%	20.60%				
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			12.60%	16.00%				10.80%			12.60%	16.00%				
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.50%	8.20%				5.40%			6.30%	8.10%				
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	6.00%			7.00%	8.90%				5.90%			6.90%	8.80%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.20%	100.00%		14.10%					20.80%	100.00%		
									100%	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 11-Apr-2014	Previous Index Price 10-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	103.58	103.59	-0.002%	-0.060%	-0.060%	-1.255%	0.24	0.84	0.84
IE0004680173	0468017	8.25 Treas Bnd 2015	110.50	110.52	-0.016%	-0.110%	-0.110%	-2.300%	0.37	1.27	1.26
IE0006857530	0685753	4.6 Treas Bnd 2016	108.24	108.26	-0.016%	0.092%	0.092%	-0.085%	0.46	1.88	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.27	116.25	0.010%	0.638%	0.638%	2.267%	0.78	3.23	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.47	114.46	0.011%	0.824%	0.824%	3.191%	1.18	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.77	114.78	-0.002%	0.954%	0.954%	4.388%	1.42	4.63	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.79	122.80	-0.008%	0.980%	0.980%	4.489%	1.55	4.82	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	114.98	115.00	-0.020%	0.906%	0.906%	5.048%	1.84	5.24	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.35	118.40	-0.041%	0.888%	0.888%	5.235%	1.97	5.67	5.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.93	109.99	-0.053%	0.790%	0.790%	6.184%	2.64	7.75	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.05	104.11	-0.060%	0.739%	0.739%		2.92	8.60	8.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.88	121.01	-0.101%	0.740%	0.740%	6.254%	3.11	8.73	8.47

Return Price Performance			Index Price 11-Apr-2014	Previous Index Price 10-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	104.21	0.010%	0.071%	0.071%	-4.202%	0.24	0.84	0.84
IE0004680173	0468017	8.25 Treas Bnd 2015	115.84	115.84	0.004%	0.112%	0.112%	-0.246%	0.37	1.27	1.26
IE0006857530	0685753	4.6 Treas Bnd 2016	112.75	112.76	-0.004%	0.212%	0.212%	1.058%	0.46	1.88	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.90	118.87	0.024%	0.765%	0.765%	3.570%	0.78	3.23	3.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.63	116.60	0.021%	0.927%	0.927%	4.278%	1.18	4.13	4.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.35	118.34	0.008%	1.040%	1.040%	5.380%	1.42	4.63	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.62	125.61	0.005%	1.103%	1.103%	5.819%	1.55	4.82	4.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.40	-0.008%	0.988%	0.988%	6.012%	1.84	5.24	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.75	120.78	-0.028%	0.998%	0.998%	6.407%	1.97	5.67	5.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.17	110.21	-0.043%	0.898%	0.898%	3.360%	2.64	7.75	7.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.27	104.32	-0.051%	0.837%	0.837%		2.92	8.60	8.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.31	121.42	-0.088%	0.874%	0.874%	2.717%	3.11	8.73	8.47