

Irish Stock Exchange Daily Bond Index Report

Tuesday 4 March, 2014

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Mar-2014	Previous Close Value 03-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.52	113.33	0.165%	0.20%	3.04%	3.04%	13.52%	5.18	5.07	2.28
All Bond Index (Return)	176.79	176.49	0.172%	0.24%	3.71%	3.71%	76.79%	5.18	5.07	2.28
Under 3 Bond Index (Clean)	99.43	99.42	0.010%	-0.01%	-0.17%	-0.17%	-0.57%	1.74	1.73	0.55
Under 3 Bond Index (Return)	145.43	145.40	0.021%	0.04%	0.55%	0.55%	45.43%	1.74	1.73	0.55
Under 5 Bond Index (Clean)	109.13	109.07	0.050%	0.06%	1.00%	1.00%	9.13%	2.90	2.86	1.12
Under 5 Bond Index (Return)	160.70	160.61	0.060%	0.11%	1.71%	1.71%	60.70%	2.90	2.86	1.12
Under 10 Bond Index (Clean)	112.83	112.68	0.136%	0.16%	2.58%	2.58%	12.83%	4.43	4.35	1.87
Under 10 Bond Index (Return)	171.36	171.12	0.144%	0.20%	3.26%	3.26%	71.36%	4.43	4.35	1.87
5 Plus Bond Index (Clean)	117.71	117.44	0.224%	0.27%	4.14%	4.14%	17.71%	6.34	6.18	2.55
5 Plus Bond Index (Return)	189.15	188.72	0.229%	0.31%	4.77%	4.77%	89.15%	6.34	6.18	2.55
10 Plus Bond Index (Clean)	120.41	120.05	0.297%	0.39%	5.18%	5.18%	20.41%	8.44	8.18	3.21
10 Plus Bond Index (Return)	200.95	200.35	0.296%	0.42%	5.77%	5.77%	100.95%	8.44	8.18	3.21

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	103.99	0.17	14	104.16	0.00	3,630	3,775	3781
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.20	4.49	196	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	4.03	320	112.45	0.00	10,197	11,056	11467
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.41	2.06	137	117.48	0.00	6,389	7,374	7506
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.49	1.69	137	115.18	0.00	9,303	10,569	10726
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.35	3.12	259	116.48	0.00	7,700	8,728	8969
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.30	2.22	137	123.51	0.00	6,767	8,208	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.59	3.95	320	117.54	0.00	11,813	13,424	13890
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.90	1.88	137	118.78	0.00	9,052	10,582	10752
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.70	3.73	349	112.42	0.00	5,015	5,451	5638
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.94	0.46	49	103.40	0.00	3,761	3,863	3880
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.61	5.27	356	124.88	0.00	11,758	14,065	14684

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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	3.90%	25.40%	11.50%	4.80%					3.80%	24.80%	11.30%	4.70%				
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	11.40%	74.50%	33.70%	14.00%					11.50%	75.20%	34.20%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.50%		22.40%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%					10.80%		32.00%	13.20%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%				9.00%			11.10%	13.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%				8.40%			10.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			17.00%	20.90%				13.90%			17.10%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.50%				10.80%			13.30%	16.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	8.50%				5.70%			7.00%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.50%			3.90%				5.90%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%					21.90%	78.50%		14.70%					22.20%	79.10%	
									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-Mar-2014	Previous Index Price 03-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.99	103.99	-0.003%	-0.032%	-0.872%	-0.872%	0.31	0.95	0.95
IE0004680173	0468017	8.25 Treas Bnd 2015	111.20	111.20	-0.004%	-0.037%	-1.687%	-1.687%	0.47	1.38	1.37
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.40	0.014%	-0.003%	0.074%	0.074%	0.58	1.99	1.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.41	115.32	0.081%	0.072%	1.517%	1.517%	1.13	3.34	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.49	113.39	0.084%	0.157%	2.308%	2.308%	1.46	4.24	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.35	113.12	0.206%	0.221%	3.097%	3.097%	1.73	4.73	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.30	121.07	0.190%	0.208%	3.217%	3.217%	1.87	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	113.59	113.37	0.194%	0.203%	3.778%	3.778%	2.11	5.34	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.90	116.70	0.171%	0.207%	3.945%	3.945%	2.22	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.70	108.43	0.246%	0.351%	4.991%	4.991%	2.80	7.58	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.94	102.72	0.214%	0.336%			3.06	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.61	119.23	0.319%	0.401%	5.138%	5.138%	3.25	8.44	8.18

Return Price Performance			Index Price 04-Mar-2014	Previous Index Price 03-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.16	104.15	0.010%	0.016%	-4.263%	-4.263%	0.31	0.95	0.95
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.67	0.016%	0.084%	-0.380%	-0.380%	0.47	1.38	1.37
IE0006857530	0685753	4.6 Treas Bnd 2016	112.45	112.42	0.025%	0.043%	0.783%	0.783%	0.58	1.99	1.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.48	117.37	0.092%	0.122%	2.329%	2.329%	1.13	3.34	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.18	115.07	0.094%	0.197%	2.984%	2.984%	1.46	4.24	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.48	116.23	0.211%	0.257%	3.708%	3.708%	1.73	4.73	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.51	123.26	0.200%	0.258%	4.043%	4.043%	1.87	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.54	117.30	0.198%	0.238%	4.361%	4.361%	2.11	5.34	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.78	118.56	0.180%	0.252%	4.671%	4.671%	2.22	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.42	112.15	0.248%	0.378%	5.479%	5.479%	2.80	7.58	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.40	103.17	0.222%	0.371%			3.06	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.88	124.49	0.317%	0.431%	5.737%	5.737%	3.25	8.44	8.18