

Irish Stock Exchange Daily Bond Index Report

Monday 10 March, 2014

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Mar-2014	Previous Close Value 07-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.48	113.49	-0.010%	0.17%	3.01%	3.01%	13.48%	5.22	5.10	2.29
All Bond Index (Return)	176.85	176.81	0.024%	0.28%	3.75%	3.75%	76.85%	5.22	5.10	2.29
Under 3 Bond Index (Clean)	99.36	99.37	-0.012%	-0.08%	-0.24%	-0.24%	-0.64%	1.72	1.71	0.55
Under 3 Bond Index (Return)	145.43	145.40	0.022%	0.04%	0.55%	0.55%	45.43%	1.72	1.71	0.55
Under 5 Bond Index (Clean)	109.09	109.10	-0.008%	0.03%	0.97%	0.97%	9.09%	2.88	2.85	1.11
Under 5 Bond Index (Return)	160.77	160.72	0.026%	0.15%	1.75%	1.75%	60.77%	2.88	2.85	1.11
Under 10 Bond Index (Clean)	112.79	112.80	-0.004%	0.12%	2.55%	2.55%	12.79%	4.42	4.34	1.87
Under 10 Bond Index (Return)	171.42	171.37	0.030%	0.23%	3.30%	3.30%	71.42%	4.42	4.34	1.87
5 Plus Bond Index (Clean)	117.67	117.68	-0.010%	0.24%	4.10%	4.10%	17.67%	6.40	6.24	2.56
5 Plus Bond Index (Return)	189.21	189.17	0.023%	0.34%	4.81%	4.81%	89.21%	6.40	6.24	2.56
10 Plus Bond Index (Clean)	120.37	120.41	-0.035%	0.36%	5.15%	5.15%	20.37%	8.72	8.45	3.22
10 Plus Bond Index (Return)	201.02	201.02	0.000%	0.46%	5.81%	5.81%	101.02%	8.72	8.45	3.22

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	103.90	0.25	20	104.14	0.00	3,630	3,771	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.05	4.63	202	115.68	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.34	4.11	326	112.45	0.00	10,202	11,053	11472
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.45	2.16	143	117.60	0.00	6,389	7,376	7514
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.48	1.76	143	115.24	0.00	9,303	10,557	10721
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.38	3.20	265	116.57	0.00	7,700	8,730	8976
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.31	2.31	143	123.62	0.00	6,809	8,259	8417
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.47	4.02	326	117.48	0.00	11,848	13,443	13919
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.88	1.96	143	118.84	0.00	9,097	10,633	10811
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.63	3.79	355	112.42	0.00	5,002	5,449	5639
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.70	0.51	55	103.22	0.00	3,750	3,854	3873
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.64	5.36	362	125.00	0.00	11,765	14,076	14706

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting									
			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	3.90%	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%	13.90%							11.50%	75.20%	34.30%	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%	9.20%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%							10.70%		32.00%	13.20%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.50%						9.00%			11.00%	13.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%						8.40%			10.40%	12.70%	
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%	16.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	8.50%						5.60%			6.90%	8.50%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.50%					3.90%				5.80%	20.80%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%					21.80%	78.50%				14.70%				22.20%	79.20%
									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 10-Mar-2014	Previous Index Price 07-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	103.90	103.90	0.000%	-0.115%	-0.955%	-0.955%	0.33	0.94	0.93
IE0004680173	0468017	8.25 Treas Bnd 2015	111.05	111.07	-0.015%	-0.167%	-1.815%	-1.815%	0.48	1.36	1.35
IE0006857530	0685753	4.6 Treas Bnd 2016	108.34	108.36	-0.016%	-0.069%	0.007%	0.007%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.45	115.46	-0.009%	0.102%	1.548%	1.548%	1.10	3.32	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.48	113.48	-0.003%	0.146%	2.296%	2.296%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.38	113.38	-0.004%	0.240%	3.117%	3.117%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.31	121.32	-0.007%	0.221%	3.229%	3.229%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	113.47	113.47	0.000%	0.093%	3.664%	3.664%	2.12	5.32	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.88	116.86	0.020%	0.193%	3.930%	3.930%	2.22	5.76	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.63	108.66	-0.030%	0.286%	4.923%	4.923%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.70	102.80	-0.094%	0.102%			3.08	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.64	119.67	-0.018%	0.426%	5.164%	5.164%	3.25	8.81	8.53

Return Price Performance			Index Price 10-Mar-2014	Previous Index Price 07-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	104.14	104.11	0.036%	0.003%	-4.276%	-4.276%	0.33	0.94	0.93
IE0004680173	0468017	8.25 Treas Bnd 2015	115.68	115.63	0.045%	0.077%	-0.387%	-0.387%	0.48	1.36	1.35
IE0006857530	0685753	4.6 Treas Bnd 2016	112.45	112.43	0.018%	0.045%	0.786%	0.786%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.60	117.57	0.030%	0.228%	2.438%	2.438%	1.10	3.32	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.24	115.20	0.030%	0.251%	3.038%	3.038%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.57	116.54	0.027%	0.339%	3.792%	3.792%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.62	123.58	0.033%	0.349%	4.137%	4.137%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.48	117.45	0.032%	0.194%	4.316%	4.316%	2.12	5.32	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.84	118.78	0.053%	0.306%	4.727%	4.727%	2.22	5.76	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.42	112.42	-0.001%	0.372%	5.474%	5.474%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.22	103.28	-0.067%	0.192%			3.08	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.00	124.98	0.018%	0.527%	5.838%	5.838%	3.25	8.81	8.53