

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Mar-2014	Previous Close Value 10-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.58	113.48	0.090%	0.26%	3.10%	3.10%	13.58%	5.22	5.10	2.27
All Bond Index (Return)	177.03	176.85	0.099%	0.37%	3.85%	3.85%	77.03%	5.22	5.10	2.27
Under 3 Bond Index (Clean)	99.36	99.36	0.004%	-0.08%	-0.24%	-0.24%	-0.64%	1.72	1.71	0.55
Under 3 Bond Index (Return)	145.45	145.43	0.015%	0.05%	0.56%	0.56%	45.45%	1.72	1.71	0.55
Under 5 Bond Index (Clean)	109.11	109.09	0.016%	0.05%	0.98%	0.98%	9.11%	2.88	2.85	1.11
Under 5 Bond Index (Return)	160.81	160.77	0.027%	0.17%	1.78%	1.78%	60.81%	2.88	2.85	1.11
Under 10 Bond Index (Clean)	112.88	112.79	0.075%	0.20%	2.62%	2.62%	12.88%	4.42	4.34	1.85
Under 10 Bond Index (Return)	171.57	171.42	0.085%	0.32%	3.39%	3.39%	71.57%	4.42	4.34	1.85
5 Plus Bond Index (Clean)	117.82	117.67	0.127%	0.36%	4.23%	4.23%	17.82%	6.40	6.24	2.54
5 Plus Bond Index (Return)	189.47	189.21	0.135%	0.48%	4.95%	4.95%	89.47%	6.40	6.24	2.54
10 Plus Bond Index (Clean)	120.55	120.37	0.155%	0.51%	5.31%	5.31%	20.55%	8.72	8.45	3.20
10 Plus Bond Index (Return)	201.35	201.02	0.161%	0.62%	5.98%	5.98%	101.35%	8.72	8.45	3.20

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	103.89	0.26	21	104.15	0.00	3,630	3,771	3781
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.04	4.65	203	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.35	4.12	327	112.47	0.00	10,202	11,054	11474
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.48	2.17	144	117.65	0.00	6,389	7,378	7517
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.50	1.78	144	115.28	0.00	9,304	10,559	10724
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.43	3.21	266	116.63	0.00	7,700	8,734	8981
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.42	2.33	144	123.75	0.00	6,809	8,267	8425
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.70	4.03	327	117.73	0.00	11,856	13,470	13948
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.98	1.97	144	118.96	0.00	9,097	10,642	10821
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.76	3.80	356	112.56	0.00	5,011	5,440	5630
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.90	0.52	56	103.42	0.00	3,750	3,859	3878
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.82	5.37	363	125.19	0.00	11,765	14,096	14728

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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%	4.60%				
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%	34.20%	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%	9.20%				
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%				14.00%			17.20%	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%	8.40%				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%				21.90%	78.50%			14.70%				22.20%	79.20%		
									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-Mar-2014	Previous Index Price 10-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	103.89	103.90	-0.005%	-0.120%	-0.960%	-0.960%	0.32	0.93	0.93
IE0004680173	0468017	8.25 Treas Bnd 2015	111.04	111.05	-0.008%	-0.175%	-1.823%	-1.823%	0.47	1.36	1.35
IE0006857530	0685753	4.6 Treas Bnd 2016	108.35	108.34	0.006%	-0.063%	0.014%	0.014%	0.58	1.97	1.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.45	0.028%	0.130%	1.576%	1.576%	1.09	3.32	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.50	113.48	0.025%	0.170%	2.321%	2.321%	1.44	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.43	113.38	0.044%	0.285%	3.162%	3.162%	1.71	4.71	4.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.42	121.31	0.091%	0.311%	3.323%	3.323%	1.84	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	113.70	113.47	0.203%	0.296%	3.874%	3.874%	2.08	5.32	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.98	116.88	0.086%	0.279%	4.019%	4.019%	2.20	5.76	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.76	108.63	0.122%	0.409%	5.052%	5.052%	2.79	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.90	102.70	0.195%	0.297%			3.06	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.82	119.64	0.144%	0.571%	5.315%	5.315%	3.23	8.81	8.53

Return Price Performance			Index Price 11-Mar-2014	Previous Index Price 10-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	104.15	104.14	0.007%	0.010%	-4.269%	-4.269%	0.32	0.93	0.93
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.68	0.012%	0.089%	-0.375%	-0.375%	0.47	1.36	1.35
IE0006857530	0685753	4.6 Treas Bnd 2016	112.47	112.45	0.018%	0.063%	0.804%	0.804%	0.58	1.97	1.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.65	117.60	0.041%	0.269%	2.480%	2.480%	1.09	3.32	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.28	115.24	0.035%	0.285%	3.074%	3.074%	1.44	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.63	116.57	0.053%	0.393%	3.847%	3.847%	1.71	4.71	4.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.75	123.62	0.102%	0.451%	4.243%	4.243%	1.84	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.73	117.48	0.207%	0.402%	4.532%	4.532%	2.08	5.32	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.96	118.84	0.096%	0.402%	4.827%	4.827%	2.20	5.76	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.56	112.42	0.127%	0.500%	5.608%	5.608%	2.79	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.42	103.22	0.202%	0.395%			3.06	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.19	125.00	0.150%	0.677%	5.996%	5.996%	3.23	8.81	8.53