

Irish Stock Exchange Daily Bond Index Report

Friday 14 March, 2014

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Bond Indices Performance

Index	Close Value 14-Mar-2014	Previous Close Value 13-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.65	113.74	-0.080%	0.31%	3.16%	3.16%	13.65%	5.28	5.16	2.27
All Bond Index (Return)	177.19	177.30	-0.067%	0.46%	3.94%	3.94%	77.19%	5.28	5.16	2.27
Under 3 Bond Index (Clean)	99.32	99.32	0.001%	-0.12%	-0.28%	-0.28%	-0.68%	1.70	1.69	0.53
Under 3 Bond Index (Return)	145.44	145.42	0.012%	0.05%	0.56%	0.56%	45.44%	1.70	1.69	0.53
Under 5 Bond Index (Clean)	109.06	109.10	-0.035%	0.00%	0.94%	0.94%	9.06%	2.86	2.83	1.10
Under 5 Bond Index (Return)	160.79	160.83	-0.023%	0.16%	1.77%	1.77%	60.79%	2.86	2.83	1.10
Under 10 Bond Index (Clean)	112.94	113.02	-0.075%	0.25%	2.67%	2.67%	12.94%	4.42	4.34	1.84
Under 10 Bond Index (Return)	171.71	171.82	-0.063%	0.40%	3.47%	3.47%	71.71%	4.42	4.34	1.84
5 Plus Bond Index (Clean)	117.95	118.07	-0.102%	0.47%	4.35%	4.35%	17.95%	6.47	6.31	2.53
5 Plus Bond Index (Return)	189.73	189.90	-0.089%	0.62%	5.09%	5.09%	89.73%	6.47	6.31	2.53
10 Plus Bond Index (Clean)	120.66	120.78	-0.095%	0.60%	5.40%	5.40%	20.66%	8.75	8.49	3.17
10 Plus Bond Index (Return)	201.58	201.75	-0.084%	0.74%	6.10%	6.10%	101.58%	8.75	8.49	3.17

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.82	0.30	24	104.12	0.00	3,630	3,769	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.93	4.72	206	115.65	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.32	4.16	330	112.48	0.00	10,168	11,014	11437
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.41	2.22	147	117.62	0.00	6,389	7,373	7515
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.45	1.81	147	115.27	0.00	9,256	10,501	10668
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.50	3.24	269	116.74	0.00	7,700	8,740	8989
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.54	2.38	147	123.92	0.00	6,767	8,224	8385
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.75	4.07	330	117.82	0.00	11,809	13,432	13913
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	2.01	147	119.22	0.00	9,052	10,609	10791
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.05	3.84	359	112.89	0.00	5,000	5,453	5644
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.20	0.55	59	103.75	0.00	4,750	5,934	5966
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.85	0.02	1	119.87	0.00	11,745	14,077	14079

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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	3.80%	25.50%	11.50%	4.80%					3.70%	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	11.10%	74.50%	33.70%	13.90%					11.30%	75.10%	34.20%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		22.60%	9.30%					7.40%		22.50%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		32.10%	13.30%					10.50%		31.90%	13.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.80%			11.00%	13.10%				8.90%			11.10%	13.30%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.30%			10.40%	12.40%				8.30%			10.30%	12.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.50%			17.00%	20.20%				13.80%			17.10%	20.50%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.70%			13.40%	16.00%				10.70%			13.30%	15.90%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.90%	8.20%				5.60%			7.00%	8.30%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	6.00%				8.90%	29.70%			5.90%				8.80%	29.80%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.20%					21.20%	70.30%		13.90%				20.80%	70.20%		
									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 14-Mar-2014	Previous Index Price 13-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	103.82	103.83	-0.008%	-0.190%	-1.030%	-1.030%	0.32	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	110.93	110.95	-0.011%	-0.273%	-1.919%	-1.919%	0.46	1.34	1.33
IE0006857530	0685753	4.6 Treas Bnd 2016	108.32	108.31	0.005%	-0.092%	-0.016%	-0.016%	0.57	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.41	115.46	-0.050%	0.065%	1.510%	1.510%	1.09	3.30	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.45	113.54	-0.075%	0.126%	2.276%	2.276%	1.44	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.50	113.65	-0.135%	0.351%	3.231%	3.231%	1.69	4.70	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.54	121.68	-0.111%	0.413%	3.428%	3.428%	1.81	4.89	4.80
IE0034074488	3407448	4.5 Treas Bnd 2020	113.75	113.86	-0.098%	0.342%	3.922%	3.922%	2.07	5.31	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.33	-0.104%	0.467%	4.215%	4.215%	2.17	5.74	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.05	109.12	-0.061%	0.681%	5.337%	5.337%	2.75	7.82	7.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.20	103.28	-0.080%	0.587%			3.02	8.66	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.85	119.98	-0.102%	0.603%	5.349%	5.349%	3.22	8.79	8.52

Return Price Performance			Index Price 14-Mar-2014	Previous Index Price 13-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	104.12	104.11	0.005%	-0.024%	-4.302%	-4.302%	0.32	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	115.65	115.64	0.010%	0.055%	-0.409%	-0.409%	0.46	1.34	1.33
IE0006857530	0685753	4.6 Treas Bnd 2016	112.48	112.46	0.015%	0.068%	0.808%	0.808%	0.57	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.62	117.66	-0.037%	0.244%	2.454%	2.454%	1.09	3.30	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.27	115.34	-0.063%	0.274%	3.062%	3.062%	1.44	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.74	116.88	-0.120%	0.488%	3.946%	3.946%	1.69	4.70	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	124.04	-0.096%	0.590%	4.387%	4.387%	1.81	4.89	4.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.82	117.92	-0.085%	0.478%	4.611%	4.611%	2.07	5.31	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.22	119.33	-0.091%	0.622%	5.057%	5.057%	2.17	5.74	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.89	112.95	-0.050%	0.792%	5.915%	5.915%	2.75	7.82	7.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.75	103.82	-0.071%	0.711%			3.02	8.66	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.87	119.98	-0.090%	-3.600%	1.494%	1.494%	3.22	8.79	8.52