

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 March, 2014

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 20-Mar-2014	Previous Close Value 19-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.39	113.69	-0.259%	0.09%	2.93%	2.93%	13.39%	5.23	5.11	2.30
All Bond Index (Return)	176.92	177.35	-0.242%	0.31%	3.78%	3.78%	76.92%	5.23	5.11	2.30
Under 3 Bond Index (Clean)	99.23	99.28	-0.049%	-0.21%	-0.37%	-0.37%	-0.77%	1.69	1.68	0.56
Under 3 Bond Index (Return)	145.41	145.46	-0.037%	0.02%	0.54%	0.54%	45.41%	1.69	1.68	0.56
Under 5 Bond Index (Clean)	108.93	109.05	-0.106%	-0.12%	0.82%	0.82%	8.93%	2.84	2.81	1.13
Under 5 Bond Index (Return)	160.72	160.87	-0.093%	0.12%	1.72%	1.72%	60.72%	2.84	2.81	1.13
Under 10 Bond Index (Clean)	112.72	112.95	-0.205%	0.06%	2.48%	2.48%	12.72%	4.41	4.32	1.87
Under 10 Bond Index (Return)	171.50	171.83	-0.189%	0.28%	3.35%	3.35%	71.50%	4.41	4.32	1.87
5 Plus Bond Index (Clean)	117.62	118.02	-0.334%	0.20%	4.06%	4.06%	17.62%	6.42	6.26	2.56
5 Plus Bond Index (Return)	189.35	189.95	-0.316%	0.41%	4.88%	4.88%	89.35%	6.42	6.26	2.56
10 Plus Bond Index (Clean)	120.23	120.81	-0.482%	0.24%	5.03%	5.03%	20.23%	8.74	8.47	3.21
10 Plus Bond Index (Return)	201.00	201.95	-0.470%	0.45%	5.80%	5.80%	101.00%	8.74	8.47	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.75	0.37	30	104.12	0.00	3,630	3,766	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.78	4.86	212	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.21	4.24	336	112.44	0.00	10,168	11,003	11434
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.27	2.31	153	117.58	0.00	6,389	7,365	7512
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.28	1.89	153	115.16	0.00	9,256	10,485	10659
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.27	3.32	275	116.59	0.00	7,700	8,722	8977
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.24	2.47	153	123.72	0.00	6,767	8,204	8371
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.59	4.14	336	117.73	0.00	11,809	13,413	13902
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.85	2.10	153	118.94	0.00	9,052	10,577	10767
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.59	0.00	0	108.59	3.90	5,000	5,430	5625
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.76	0.02	2	102.78	0.00	4,750	4,881	4882
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.46	0.10	7	119.56	0.00	11,745	14,031	14043

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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%					3.80%	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	11.20%	74.50%	33.70%	13.90%					11.40%	75.10%	34.20%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		22.60%	9.30%					7.50%		22.50%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.10%	13.30%					10.70%		31.90%	13.20%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			11.00%	13.40%				9.00%			11.10%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			10.40%	12.60%				8.40%			10.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			17.00%	20.60%				13.90%			17.20%	20.90%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			13.40%	16.20%				10.80%			13.30%	16.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.90%	8.30%				5.60%			6.90%	8.40%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	5.00%				7.50%	25.80%			4.90%				7.30%	25.80%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%				21.50%	74.20%			14.00%				21.10%	74.20%		
									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 20-Mar-2014	Previous Index Price 19-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	103.75	103.77	-0.027%	-0.262%	-1.101%	-1.101%	0.34	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	110.78	110.84	-0.048%	-0.409%	-2.053%	-2.053%	0.49	1.33	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.27	-0.057%	-0.194%	-0.117%	-0.117%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.27	115.42	-0.126%	-0.049%	1.394%	1.394%	1.11	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.28	113.48	-0.174%	-0.028%	2.118%	2.118%	1.47	4.19	4.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.27	113.54	-0.231%	0.150%	3.024%	3.024%	1.72	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.24	121.54	-0.243%	0.165%	3.172%	3.172%	1.85	4.88	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	113.59	113.86	-0.237%	0.198%	3.773%	3.773%	2.09	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.85	117.19	-0.293%	0.160%	3.896%	3.896%	2.21	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.59	109.07	-0.443%	0.254%	4.889%	4.889%	2.81	7.81	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.76	103.28	-0.508%	0.156%			3.08	8.65	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.46	120.03	-0.472%	0.271%	5.001%	5.001%	3.26	8.78	8.50

Return Price Performance			Index Price 20-Mar-2014	Previous Index Price 19-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	104.13	-0.014%	-0.025%	-4.303%	-4.303%	0.34	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.67	-0.026%	0.042%	-0.421%	-0.421%	0.49	1.33	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	112.44	112.49	-0.044%	0.037%	0.778%	0.778%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.58	117.71	-0.110%	0.208%	2.417%	2.417%	1.11	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.16	115.35	-0.160%	0.186%	2.972%	2.972%	1.47	4.19	4.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.59	116.84	-0.214%	0.355%	3.808%	3.808%	1.72	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.72	123.99	-0.224%	0.425%	4.216%	4.216%	1.85	4.88	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.73	117.99	-0.219%	0.402%	4.532%	4.532%	2.09	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.94	119.27	-0.276%	0.390%	4.815%	4.815%	2.21	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.59	112.96	-3.870%	-3.046%	1.882%	1.882%	2.81	7.81	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.78	103.29	-0.500%	-0.234%			3.08	8.65	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.56	120.11	-0.460%	-3.846%	1.235%	1.235%	3.26	8.78	8.50