

Irish Stock Exchange Daily Bond Index Report

Friday 21 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Mar-2014	Previous Close Value 20-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	113.39	0.111%	0.20%	3.04%	3.04%	13.52%	5.22	5.10	2.27
All Bond Index (Return)	177.13	176.92	0.120%	0.43%	3.91%	3.91%	77.13%	5.22	5.10	2.27
Under 3 Bond Index (Clean)	99.22	99.23	-0.008%	-0.22%	-0.38%	-0.38%	-0.78%	1.68	1.67	0.56
Under 3 Bond Index (Return)	145.41	145.41	0.003%	0.03%	0.54%	0.54%	45.41%	1.68	1.67	0.56
Under 5 Bond Index (Clean)	108.98	108.93	0.041%	-0.07%	0.86%	0.86%	8.98%	2.84	2.81	1.11
Under 5 Bond Index (Return)	160.80	160.72	0.052%	0.17%	1.78%	1.78%	60.80%	2.84	2.81	1.11
Under 10 Bond Index (Clean)	112.83	112.72	0.100%	0.16%	2.58%	2.58%	12.83%	4.64	4.55	1.97
Under 10 Bond Index (Return)	171.69	171.50	0.111%	0.39%	3.46%	3.46%	71.69%	4.64	4.55	1.97
5 Plus Bond Index (Clean)	117.79	117.62	0.145%	0.34%	4.21%	4.21%	17.79%	6.42	6.26	2.53
5 Plus Bond Index (Return)	189.64	189.35	0.154%	0.57%	5.04%	5.04%	89.64%	6.42	6.26	2.53
10 Plus Bond Index (Clean)	120.43	120.23	0.165%	0.41%	5.20%	5.20%	20.43%	8.77	8.50	3.24
10 Plus Bond Index (Return)	201.36	201.00	0.177%	0.62%	5.98%	5.98%	101.36%	8.77	8.50	3.24

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	103.73	0.38	31	104.11	0.00	3,630	3,765	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.76	4.88	213	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	4.25	337	112.45	0.00	10,168	11,003	11434
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.35	2.32	154	117.67	0.00	6,389	7,370	7518
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.38	1.90	154	115.28	0.00	9,256	10,494	10670
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.43	3.33	276	116.76	0.00	7,700	8,734	8990
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.39	2.49	154	123.87	0.00	6,767	8,214	8382
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.77	4.16	337	117.92	0.00	11,809	13,434	13925
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.03	2.11	154	119.14	0.00	9,052	10,594	10785
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.70	0.01	1	108.71	0.00	5,000	5,435	5436
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.89	0.03	3	102.92	0.00	4,750	4,887	4889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.66	0.12	8	119.77	0.00	11,745	14,054	14068

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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%	4.50%					3.80%	24.80%	11.30%	4.40%			
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%	13.10%					11.40%	75.10%	34.20%	13.30%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		22.60%	8.80%					7.50%		22.50%	8.80%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.20%	12.50%					10.70%		31.90%	12.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.40%				9.00%			10.50%	13.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	12.60%				8.40%			9.80%	12.60%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			16.00%	20.60%				13.90%			16.20%	20.90%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			12.60%	16.20%				10.80%			12.60%	16.20%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.50%	8.30%				5.40%			6.30%	8.20%		
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	5.00%			5.80%	7.50%				4.90%			5.70%	7.40%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.50%	100.00%		14.10%					21.20%	100.00%
									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 21-Mar-2014	Previous Index Price 20-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	103.73	103.75	-0.019%	-0.282%	-1.120%	-1.120%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	110.76	110.78	-0.023%	-0.432%	-2.076%	-2.076%	0.49	1.32	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.21	-0.005%	-0.198%	-0.122%	-0.122%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.35	115.27	0.069%	0.020%	1.465%	1.465%	1.08	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.38	113.28	0.093%	0.064%	2.213%	2.213%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.43	113.27	0.137%	0.287%	3.165%	3.165%	1.69	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.39	121.24	0.117%	0.283%	3.293%	3.293%	1.82	4.87	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	113.77	113.59	0.158%	0.357%	3.938%	3.938%	2.06	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.03	116.85	0.161%	0.321%	4.064%	4.064%	2.18	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.70	108.59	0.101%	0.355%	4.996%	4.996%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.89	102.76	0.131%	0.288%			3.06	8.64	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.66	119.46	0.165%	0.436%	5.175%	5.175%	3.24	8.77	8.50

Return Price Performance			Index Price 21-Mar-2014	Previous Index Price 20-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	104.11	104.12	-0.008%	-0.033%	-4.310%	-4.310%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.64	-0.003%	0.040%	-0.424%	-0.424%	0.49	1.32	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	112.45	112.44	0.007%	0.044%	0.785%	0.785%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.67	117.58	0.081%	0.289%	2.500%	2.500%	1.08	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.28	115.16	0.102%	0.288%	3.077%	3.077%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.76	116.59	0.143%	0.498%	3.957%	3.957%	1.69	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.87	123.72	0.128%	0.554%	4.349%	4.349%	1.82	4.87	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	117.73	0.164%	0.566%	4.703%	4.703%	2.06	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.14	118.94	0.169%	0.560%	4.992%	4.992%	2.18	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.71	108.59	0.111%	-2.937%	1.996%	1.996%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.92	102.78	0.140%	-0.094%			3.06	8.64	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.77	119.56	0.177%	-3.675%	1.414%	1.414%	3.24	8.77	8.50