

Irish Stock Exchange Daily Bond Index Report

Monday 24 March, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 24-Mar-2014	Previous Close Value 21-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.47	113.52	-0.039%	0.16%	3.00%	3.00%	13.47%	5.22	5.10	2.28
All Bond Index (Return)	177.12	177.13	-0.004%	0.43%	3.91%	3.91%	77.12%	5.22	5.10	2.28
Under 3 Bond Index (Clean)	99.21	99.22	-0.006%	-0.23%	-0.38%	-0.38%	-0.79%	1.68	1.67	0.55
Under 3 Bond Index (Return)	145.45	145.41	0.028%	0.05%	0.57%	0.57%	45.45%	1.68	1.67	0.55
Under 5 Bond Index (Clean)	108.95	108.98	-0.021%	-0.10%	0.84%	0.84%	8.95%	2.84	2.81	1.12
Under 5 Bond Index (Return)	160.82	160.80	0.014%	0.18%	1.79%	1.79%	60.82%	2.84	2.81	1.12
Under 10 Bond Index (Clean)	112.79	112.83	-0.037%	0.12%	2.54%	2.54%	12.79%	4.63	4.54	1.98
Under 10 Bond Index (Return)	171.69	171.69	-0.003%	0.39%	3.46%	3.46%	71.69%	4.63	4.54	1.98
5 Plus Bond Index (Clean)	117.74	117.79	-0.047%	0.30%	4.16%	4.16%	17.74%	6.41	6.25	2.54
5 Plus Bond Index (Return)	189.62	189.64	-0.013%	0.55%	5.03%	5.03%	89.62%	6.41	6.25	2.54
10 Plus Bond Index (Clean)	120.37	120.43	-0.046%	0.36%	5.15%	5.15%	20.37%	8.77	8.50	3.25
10 Plus Bond Index (Return)	201.34	201.36	-0.008%	0.62%	5.97%	5.97%	101.34%	8.77	8.50	3.25

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	103.71	0.42	34	104.13	0.00	3,630	3,765	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.74	4.95	216	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	4.29	340	112.48	0.00	10,168	11,002	11438
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.32	2.37	157	117.69	0.00	6,389	7,368	7519
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.34	1.94	157	115.28	0.00	9,256	10,490	10669
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.40	3.36	279	116.76	0.00	7,700	8,731	8990
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.34	2.54	157	123.88	0.00	6,767	8,210	8382
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.69	4.19	340	117.88	0.00	11,809	13,426	13921
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.98	2.15	157	119.13	0.00	9,052	10,589	10783
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.66	0.04	4	108.71	0.00	5,000	5,433	5435
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.83	0.06	6	102.89	0.00	4,750	4,885	4887
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.60	0.16	11	119.76	0.00	11,745	14,047	14067

Irish Stock Exchange Daily Bond Index Report

Monday 24 March, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%					11.50%	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%		32.10%	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%

Irish Stock Exchange Daily Bond Index Report

Monday 24 March, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 24-Mar-2014	Previous Index Price 21-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	103.71	103.73	-0.012%	-0.293%	-1.132%	-1.132%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	110.74	110.76	-0.017%	-0.449%	-2.093%	-2.093%	0.49	1.32	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.20	-0.005%	-0.203%	-0.126%	-0.126%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.35	-0.029%	-0.009%	1.436%	1.436%	1.09	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.34	113.38	-0.038%	0.026%	2.174%	2.174%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.40	113.43	-0.029%	0.258%	3.135%	3.135%	1.70	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.34	121.39	-0.039%	0.244%	3.253%	3.253%	1.83	4.87	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	113.69	113.77	-0.063%	0.294%	3.872%	3.872%	2.07	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.98	117.03	-0.050%	0.272%	4.012%	4.012%	2.19	5.72	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.66	108.70	-0.034%	0.321%	4.960%	4.960%	2.80	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.83	102.89	-0.058%	0.229%			3.07	8.64	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.60	119.66	-0.046%	0.390%	5.126%	5.126%	3.25	8.77	8.50

Return Price Performance			Index Price 24-Mar-2014	Previous Index Price 21-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	104.13	104.11	0.024%	-0.009%	-4.287%	-4.287%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.64	0.043%	0.083%	-0.381%	-0.381%	0.49	1.32	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	112.48	112.45	0.028%	0.073%	0.814%	0.814%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.69	117.67	0.011%	0.300%	2.511%	2.511%	1.09	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.28	115.28	-0.004%	0.284%	3.072%	3.072%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.76	116.76	0.003%	0.501%	3.960%	3.960%	1.70	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.88	123.87	0.001%	0.554%	4.350%	4.350%	1.83	4.87	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	117.88	117.92	-0.031%	0.536%	4.671%	4.671%	2.07	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.13	119.14	-0.013%	0.546%	4.978%	4.978%	2.19	5.72	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.71	108.71	-0.006%	-2.943%	1.990%	1.990%	2.80	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.89	102.92	-0.031%	-0.125%			3.07	8.64	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.76	119.77	-0.008%	-3.683%	1.406%	1.406%	3.25	8.77	8.50