

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Mar-2014	Previous Close Value 24-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.48	113.47	0.005%	0.17%	3.01%	3.01%	13.48%	5.21	5.10	2.28
All Bond Index (Return)	177.15	177.12	0.016%	0.44%	3.92%	3.92%	77.15%	5.21	5.10	2.28
Under 3 Bond Index (Clean)	99.20	99.21	-0.011%	-0.24%	-0.40%	-0.40%	-0.80%	1.68	1.67	0.56
Under 3 Bond Index (Return)	145.46	145.45	0.002%	0.06%	0.57%	0.57%	45.46%	1.68	1.67	0.56
Under 5 Bond Index (Clean)	108.95	108.95	-0.004%	-0.10%	0.83%	0.83%	8.95%	2.84	2.81	1.12
Under 5 Bond Index (Return)	160.84	160.82	0.008%	0.19%	1.80%	1.80%	60.84%	2.84	2.81	1.12
Under 10 Bond Index (Clean)	112.80	112.79	0.004%	0.13%	2.55%	2.55%	12.80%	4.63	4.54	1.98
Under 10 Bond Index (Return)	171.71	171.69	0.015%	0.40%	3.47%	3.47%	71.71%	4.63	4.54	1.98
5 Plus Bond Index (Clean)	117.75	117.74	0.009%	0.31%	4.17%	4.17%	17.75%	6.41	6.25	2.54
5 Plus Bond Index (Return)	189.66	189.62	0.021%	0.57%	5.05%	5.05%	89.66%	6.41	6.25	2.54
10 Plus Bond Index (Clean)	120.39	120.37	0.015%	0.38%	5.17%	5.17%	20.39%	8.77	8.49	3.24
10 Plus Bond Index (Return)	201.39	201.34	0.027%	0.64%	6.00%	6.00%	101.39%	8.77	8.49	3.24

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	103.71	0.43	35	104.14	0.00	3,630	3,764	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.72	4.97	217	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.19	4.30	341	112.48	0.00	10,168	11,001	11438
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.31	2.38	158	117.69	0.00	6,389	7,367	7519
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.35	1.95	158	115.30	0.00	9,256	10,491	10672
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.40	3.38	280	116.77	0.00	7,700	8,731	8991
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.33	2.55	158	123.88	0.00	6,767	8,210	8383
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.70	4.20	341	117.90	0.00	11,809	13,426	13922
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.00	2.16	158	119.16	0.00	9,052	10,590	10786
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.69	0.05	5	108.75	0.00	5,000	5,435	5437
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.85	0.07	7	102.92	0.00	4,750	4,886	4889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.62	0.18	12	119.80	0.00	11,745	14,050	14070

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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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 25-Mar-2014	Previous Index Price 24-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	103.71	-0.008%	-0.301%	-1.139%	-1.139%	0.35	0.90	0.89
IE0004680173	0468017	8.25 Treas Bnd 2015	110.72	110.74	-0.018%	-0.467%	-2.110%	-2.110%	0.49	1.32	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	108.19	108.20	-0.012%	-0.215%	-0.138%	-0.138%	0.59	1.94	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.31	115.32	-0.010%	-0.019%	1.425%	1.425%	1.09	3.28	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.35	113.34	0.011%	0.038%	2.186%	2.186%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.40	113.40	0.000%	0.258%	3.135%	3.135%	1.70	4.67	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.33	121.34	-0.007%	0.237%	3.246%	3.246%	1.83	4.87	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	113.70	113.69	0.002%	0.296%	3.874%	3.874%	2.07	5.28	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.00	116.98	0.017%	0.289%	4.030%	4.030%	2.19	5.72	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.69	108.66	0.028%	0.349%	4.989%	4.989%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.85	102.83	0.019%	0.249%			3.06	8.64	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.62	119.60	0.015%	0.405%	5.142%	5.142%	3.24	8.77	8.49

Return Price Performance			Index Price 25-Mar-2014	Previous Index Price 24-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	104.14	104.13	0.005%	-0.004%	-4.282%	-4.282%	0.35	0.90	0.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.69	0.003%	0.086%	-0.378%	-0.378%	0.49	1.32	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	112.48	112.48	0.001%	0.074%	0.815%	0.815%	0.59	1.94	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.69	117.69	0.002%	0.302%	2.513%	2.513%	1.09	3.28	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.30	115.28	0.021%	0.304%	3.094%	3.094%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.77	116.76	0.010%	0.511%	3.970%	3.970%	1.70	4.67	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.88	123.88	0.007%	0.562%	4.358%	4.358%	1.83	4.87	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	117.90	117.88	0.013%	0.548%	4.685%	4.685%	2.07	5.28	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.16	119.13	0.028%	0.574%	5.007%	5.007%	2.19	5.72	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.75	108.71	0.038%	-2.906%	2.028%	2.028%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.92	102.89	0.029%	-0.096%			3.06	8.64	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.80	119.76	0.027%	-3.658%	1.433%	1.433%	3.24	8.77	8.49