

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Mar-2014	Previous Close Value 25-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.59	113.48	0.098%	0.27%	3.11%	3.11%	13.59%	5.21	5.09	2.26
All Bond Index (Return)	177.34	177.15	0.107%	0.55%	4.03%	4.03%	77.34%	5.21	5.09	2.26
Under 3 Bond Index (Clean)	99.18	99.20	-0.024%	-0.26%	-0.42%	-0.42%	-0.82%	1.67	1.66	0.55
Under 3 Bond Index (Return)	145.44	145.46	-0.013%	0.04%	0.56%	0.56%	45.44%	1.67	1.66	0.55
Under 5 Bond Index (Clean)	108.95	108.95	0.000%	-0.10%	0.83%	0.83%	8.95%	2.83	2.80	1.11
Under 5 Bond Index (Return)	160.85	160.84	0.011%	0.20%	1.81%	1.81%	60.85%	2.83	2.80	1.11
Under 10 Bond Index (Clean)	112.89	112.80	0.082%	0.21%	2.63%	2.63%	12.89%	4.63	4.54	1.96
Under 10 Bond Index (Return)	171.87	171.71	0.091%	0.50%	3.57%	3.57%	71.87%	4.63	4.54	1.96
5 Plus Bond Index (Clean)	117.92	117.75	0.146%	0.45%	4.32%	4.32%	17.92%	6.40	6.25	2.51
5 Plus Bond Index (Return)	189.95	189.66	0.155%	0.73%	5.21%	5.21%	89.95%	6.40	6.25	2.51
10 Plus Bond Index (Clean)	120.62	120.39	0.188%	0.57%	5.37%	5.37%	20.62%	8.76	8.49	3.22
10 Plus Bond Index (Return)	201.80	201.39	0.200%	0.84%	6.21%	6.21%	101.80%	8.76	8.49	3.22

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	103.68	0.44	36	104.12	0.00	3,630	3,763	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.68	5.00	218	115.68	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.16	4.31	342	112.47	0.00	10,168	10,998	11436
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.34	2.40	159	117.73	0.00	6,389	7,369	7522
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.37	1.96	159	115.33	0.00	9,256	10,493	10675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.50	3.39	281	116.89	0.00	7,700	8,740	9001
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.45	2.57	159	124.02	0.00	6,767	8,218	8392
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.84	4.22	342	118.05	0.00	11,809	13,443	13941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.15	2.18	159	119.33	0.00	9,052	10,604	10801
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.91	0.06	6	108.97	0.00	5,000	5,445	5448
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.10	0.08	8	103.17	0.00	4,750	4,897	4901
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.84	0.19	13	120.04	0.00	11,745	14,076	14099

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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%	20.50%				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	5.60%			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	14.40%					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 26-Mar-2014	Previous Index Price 25-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	103.68	103.71	-0.029%	-0.330%	-1.168%	-1.168%	0.35	0.89	0.89
IE0004680173	0468017	8.25 Treas Bnd 2015	110.68	110.72	-0.033%	-0.501%	-2.143%	-2.143%	0.48	1.31	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	108.19	-0.023%	-0.238%	-0.162%	-0.162%	0.58	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.34	115.31	0.023%	0.004%	1.449%	1.449%	1.07	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.37	113.35	0.018%	0.056%	2.204%	2.204%	1.44	4.17	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.50	113.40	0.095%	0.354%	3.233%	3.233%	1.67	4.67	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.45	121.33	0.097%	0.335%	3.347%	3.347%	1.80	4.86	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	113.84	113.70	0.126%	0.422%	4.004%	4.004%	2.05	5.28	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.15	117.00	0.131%	0.420%	4.166%	4.166%	2.16	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.91	108.69	0.195%	0.545%	5.194%	5.194%	2.77	7.79	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.10	102.85	0.235%	0.484%			3.04	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.84	119.62	0.188%	0.594%	5.340%	5.340%	3.22	8.76	8.49

Return Price Performance			Index Price 26-Mar-2014	Previous Index Price 25-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	104.14	-0.017%	-0.021%	-4.299%	-4.299%	0.35	0.89	0.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.68	115.69	-0.012%	0.074%	-0.390%	-0.390%	0.48	1.31	1.31
IE0006857530	0685753	4.6 Treas Bnd 2016	112.47	112.48	-0.012%	0.062%	0.803%	0.803%	0.58	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.73	117.69	0.037%	0.338%	2.550%	2.550%	1.07	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.33	115.30	0.029%	0.333%	3.123%	3.123%	1.44	4.17	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.89	116.77	0.103%	0.615%	4.077%	4.077%	1.67	4.67	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.02	123.88	0.108%	0.670%	4.471%	4.471%	1.80	4.86	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.05	117.90	0.131%	0.681%	4.822%	4.822%	2.05	5.28	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.33	119.16	0.140%	0.715%	5.154%	5.154%	2.16	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.97	108.75	0.205%	-2.707%	2.238%	2.238%	2.77	7.79	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.17	102.92	0.245%	0.149%			3.04	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.04	119.80	0.200%	-3.465%	1.636%	1.636%	3.22	8.76	8.49