

Irish Stock Exchange Daily Bond Index Report

Thursday 27 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 27-Mar-2014	Previous Close Value 26-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.82	113.59	0.205%	0.47%	3.32%	3.32%	13.82%	5.21	5.10	2.22
All Bond Index (Return)	177.72	177.34	0.213%	0.77%	4.25%	4.25%	77.72%	5.21	5.10	2.22
Under 3 Bond Index (Clean)	99.18	99.18	0.006%	-0.26%	-0.41%	-0.41%	-0.82%	1.67	1.66	0.54
Under 3 Bond Index (Return)	145.46	145.44	0.017%	0.06%	0.57%	0.57%	45.46%	1.67	1.66	0.54
Under 5 Bond Index (Clean)	109.02	108.95	0.065%	-0.03%	0.90%	0.90%	9.02%	2.83	2.80	1.08
Under 5 Bond Index (Return)	160.97	160.85	0.075%	0.28%	1.88%	1.88%	60.97%	2.83	2.80	1.08
Under 10 Bond Index (Clean)	113.09	112.89	0.181%	0.39%	2.82%	2.82%	13.09%	4.63	4.54	1.92
Under 10 Bond Index (Return)	172.19	171.87	0.187%	0.68%	3.76%	3.76%	72.19%	4.63	4.54	1.92
5 Plus Bond Index (Clean)	118.25	117.92	0.276%	0.73%	4.61%	4.61%	18.25%	6.40	6.25	2.47
5 Plus Bond Index (Return)	190.49	189.95	0.282%	1.01%	5.51%	5.51%	90.49%	6.40	6.25	2.47
10 Plus Bond Index (Clean)	121.05	120.62	0.355%	0.92%	5.74%	5.74%	21.05%	8.76	8.49	3.18
10 Plus Bond Index (Return)	202.54	201.80	0.367%	1.21%	6.60%	6.60%	102.54%	8.76	8.49	3.18

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	103.67	0.46	37	104.13	0.00	3,630	3,763	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.67	5.02	219	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.17	4.32	343	112.49	0.00	10,168	10,999	11439
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.44	2.41	160	117.85	0.00	6,389	7,376	7530
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	1.97	160	115.49	0.00	9,256	10,507	10689
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.71	3.40	282	117.11	0.00	7,700	8,756	9018
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.69	2.59	160	124.27	0.00	6,767	8,234	8409
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.10	4.23	343	118.33	0.00	11,809	13,474	13973
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.46	2.19	160	119.65	0.00	9,052	10,632	10831
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.29	0.08	7	109.36	0.00	5,000	5,464	5468
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.52	0.08	9	103.60	0.00	4,750	4,917	4921
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.27	0.21	14	120.48	0.00	11,745	14,126	14150

Irish Stock Exchange Daily Bond Index Report

Thursday 27 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%					11.40%	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%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.20%	12.50%					10.70%		32.00%	12.40%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.30%				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%				5.50%			6.40%	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%

Irish Stock Exchange Daily Bond Index Report

Thursday 27 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 27-Mar-2014	Previous Index Price 26-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	103.67	103.68	-0.005%	-0.335%	-1.173%	-1.173%	0.34	0.89	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	110.67	110.68	-0.007%	-0.508%	-2.150%	-2.150%	0.47	1.31	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	108.17	108.16	0.009%	-0.229%	-0.152%	-0.152%	0.57	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.44	115.34	0.094%	0.098%	1.544%	1.544%	1.04	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.37	0.128%	0.184%	2.335%	2.335%	1.41	4.17	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.71	113.50	0.185%	0.539%	3.424%	3.424%	1.63	4.66	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.69	121.45	0.195%	0.530%	3.548%	3.548%	1.76	4.86	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	114.10	113.84	0.230%	0.653%	4.244%	4.244%	2.00	5.28	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.46	117.15	0.265%	0.686%	4.441%	4.441%	2.12	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.29	108.91	0.352%	0.898%	5.564%	5.564%	2.72	7.79	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.52	103.10	0.410%	0.897%			2.99	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.27	119.84	0.355%	0.951%	5.713%	5.713%	3.18	8.76	8.49

Return Price Performance			Index Price 27-Mar-2014	Previous Index Price 26-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	104.12	0.007%	-0.014%	-4.292%	-4.292%	0.34	0.89	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.68	0.013%	0.087%	-0.377%	-0.377%	0.47	1.31	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	112.49	112.47	0.020%	0.083%	0.824%	0.824%	0.57	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.85	117.73	0.104%	0.442%	2.657%	2.657%	1.04	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.49	115.33	0.136%	0.470%	3.264%	3.264%	1.41	4.17	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.11	116.89	0.190%	0.806%	4.275%	4.275%	1.63	4.66	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.27	124.02	0.204%	0.876%	4.684%	4.684%	1.76	4.86	4.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.33	118.05	0.233%	0.915%	5.066%	5.066%	2.00	5.28	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.65	119.33	0.271%	0.988%	5.439%	5.439%	2.12	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.36	108.97	0.361%	-2.356%	2.606%	2.606%	2.72	7.79	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.60	103.17	0.418%	0.567%			2.99	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.48	120.04	0.367%	-3.111%	2.008%	2.008%	3.18	8.76	8.49