

Irish Stock Exchange Daily Bond Index Report

Friday 28 March, 2014

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Bond Indices Performance

Index	Close Value 28-Mar-2014	Previous Close Value 27-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.92	113.82	0.083%	0.56%	3.41%	3.41%	13.92%	5.21	5.10	2.20
All Bond Index (Return)	177.88	177.72	0.093%	0.86%	4.35%	4.35%	77.88%	5.21	5.10	2.20
Under 3 Bond Index (Clean)	99.21	99.18	0.024%	-0.23%	-0.39%	-0.39%	-0.79%	1.66	1.66	0.52
Under 3 Bond Index (Return)	145.51	145.46	0.034%	0.09%	0.61%	0.61%	45.51%	1.66	1.66	0.52
Under 5 Bond Index (Clean)	109.10	109.02	0.076%	0.04%	0.98%	0.98%	9.10%	2.83	2.80	1.05
Under 5 Bond Index (Return)	161.11	160.97	0.086%	0.36%	1.97%	1.97%	61.11%	2.83	2.80	1.05
Under 10 Bond Index (Clean)	113.19	113.09	0.084%	0.47%	2.90%	2.90%	13.19%	4.62	4.54	1.90
Under 10 Bond Index (Return)	172.35	172.19	0.093%	0.78%	3.86%	3.86%	72.35%	4.62	4.54	1.90
5 Plus Bond Index (Clean)	118.35	118.25	0.086%	0.82%	4.70%	4.70%	18.35%	6.40	6.25	2.46
5 Plus Bond Index (Return)	190.67	190.49	0.096%	1.11%	5.61%	5.61%	90.67%	6.40	6.25	2.46
10 Plus Bond Index (Clean)	121.14	121.05	0.079%	1.00%	5.82%	5.82%	21.14%	8.76	8.49	3.17
10 Plus Bond Index (Return)	202.72	202.54	0.090%	1.31%	6.70%	6.70%	102.72%	8.76	8.49	3.17

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	103.68	0.47	38	104.14	0.00	3,630	3,763	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.68	5.04	220	115.72	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	4.34	344	112.54	0.00	10,168	11,003	11443
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.60	2.43	161	118.02	0.00	6,389	7,386	7541
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.65	1.99	161	115.63	0.00	9,256	10,519	10702
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.84	3.41	283	117.25	0.00	7,700	8,766	9029
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.81	2.60	161	124.41	0.00	6,767	8,242	8418
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.18	4.24	344	118.42	0.00	11,809	13,484	13984
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.56	2.21	161	119.76	0.00	9,052	10,641	10841
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.38	0.09	8	109.47	0.00	5,000	5,469	5473
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.60	0.09	10	103.69	0.00	4,750	4,921	4925
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.36	0.22	15	120.58	0.00	11,745	14,137	14163

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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%		32.00%	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%				5.50%			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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 28-Mar-2014	Previous Index Price 27-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	103.67	0.005%	-0.330%	-1.168%	-1.168%	0.32	0.88	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	110.68	110.67	0.006%	-0.502%	-2.144%	-2.144%	0.45	1.31	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.17	0.031%	-0.198%	-0.122%	-0.122%	0.55	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.60	115.44	0.132%	0.230%	1.677%	1.677%	1.00	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.65	113.52	0.112%	0.296%	2.449%	2.449%	1.38	4.16	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.84	113.71	0.114%	0.654%	3.543%	3.543%	1.61	4.66	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.81	121.69	0.103%	0.634%	3.655%	3.655%	1.74	4.86	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	114.18	114.10	0.073%	0.726%	4.320%	4.320%	1.99	5.27	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.56	117.46	0.085%	0.771%	4.530%	4.530%	2.10	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.38	109.29	0.084%	0.983%	5.653%	5.653%	2.71	7.79	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.60	103.52	0.074%	0.972%			2.98	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.36	120.27	0.079%	1.031%	5.797%	5.797%	3.17	8.76	8.49

Return Price Performance			Index Price 28-Mar-2014	Previous Index Price 27-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	0.016%	0.002%	-4.277%	-4.277%	0.32	0.88	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	115.72	115.69	0.026%	0.112%	-0.351%	-0.351%	0.45	1.31	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	112.54	112.49	0.040%	0.123%	0.864%	0.864%	0.55	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.02	117.85	0.143%	0.586%	2.803%	2.803%	1.00	3.27	3.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.63	115.49	0.121%	0.592%	3.389%	3.389%	1.38	4.16	4.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.25	117.11	0.121%	0.928%	4.401%	4.401%	1.61	4.66	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.41	124.27	0.113%	0.990%	4.802%	4.802%	1.74	4.86	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.42	118.33	0.080%	0.996%	5.151%	5.151%	1.99	5.27	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.76	119.65	0.095%	1.084%	5.539%	5.539%	2.10	5.71	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.47	109.36	0.094%	-2.264%	2.703%	2.703%	2.71	7.79	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.69	103.60	0.084%	0.651%			2.98	8.63	8.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.58	120.48	0.090%	-3.023%	2.101%	2.101%	3.17	8.76	8.49