

Irish Stock Exchange Daily Bond Index Report

Monday 31 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 31-Mar-2014	Previous Close Value 28-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.72	113.92	-0.175%	0.38%	3.23%	3.23%	13.72%	5.20	5.09	2.23
All Bond Index (Return)	177.64	177.88	-0.138%	0.72%	4.21%	4.21%	77.64%	5.20	5.09	2.23
Under 3 Bond Index (Clean)	99.16	99.21	-0.048%	-0.28%	-0.44%	-0.44%	-0.84%	1.66	1.65	0.55
Under 3 Bond Index (Return)	145.49	145.51	-0.013%	0.08%	0.60%	0.60%	45.49%	1.66	1.65	0.55
Under 5 Bond Index (Clean)	109.03	109.10	-0.067%	-0.02%	0.91%	0.91%	9.03%	2.82	2.79	1.07
Under 5 Bond Index (Return)	161.06	161.11	-0.031%	0.33%	1.94%	1.94%	61.06%	2.82	2.79	1.07
Under 10 Bond Index (Clean)	113.02	113.19	-0.153%	0.32%	2.75%	2.75%	13.02%	4.62	4.53	1.93
Under 10 Bond Index (Return)	172.15	172.35	-0.117%	0.66%	3.74%	3.74%	72.15%	4.62	4.53	1.93
5 Plus Bond Index (Clean)	118.08	118.35	-0.229%	0.59%	4.46%	4.46%	18.08%	6.40	6.24	2.49
5 Plus Bond Index (Return)	190.30	190.67	-0.191%	0.92%	5.41%	5.41%	90.30%	6.40	6.24	2.49
10 Plus Bond Index (Clean)	120.77	121.14	-0.305%	0.69%	5.50%	5.50%	20.77%	8.76	8.48	3.20
10 Plus Bond Index (Return)	202.18	202.72	-0.268%	1.03%	6.41%	6.41%	102.18%	8.76	8.48	3.20

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	103.65	0.51	41	104.15	0.00	3,630	3,762	3781
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.63	5.09	222	115.71	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.14	4.37	347	112.52	0.00	10,168	10,996	11441
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.53	2.47	164	118.00	0.00	6,389	7,381	7539
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.53	2.02	164	115.55	0.00	9,256	10,508	10695
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.69	3.45	286	117.14	0.00	7,700	8,754	9019
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.60	2.65	164	124.25	0.00	6,767	8,228	8407
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.95	4.28	347	118.23	0.00	11,809	13,456	13961
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.31	2.25	164	119.55	0.00	9,052	10,619	10822
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.07	0.12	11	109.19	0.00	5,000	5,453	5459
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.29	0.12	13	103.41	0.00	4,750	4,906	4912
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.00	0.27	18	120.26	0.00	11,745	14,094	14125

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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%				5.40%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 31-Mar-2014	Previous Index Price 28-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	103.65	103.68	-0.029%	-0.359%	-1.196%	-1.196%	0.34	0.88	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	110.63	110.68	-0.049%	-0.550%	-2.192%	-2.192%	0.48	1.30	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	108.14	108.20	-0.055%	-0.254%	-0.177%	-0.177%	0.58	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.53	115.60	-0.058%	0.172%	1.618%	1.618%	1.01	3.27	3.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.53	113.65	-0.099%	0.197%	2.348%	2.348%	1.40	4.16	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.69	113.84	-0.136%	0.517%	3.402%	3.402%	1.64	4.66	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.60	121.81	-0.174%	0.459%	3.474%	3.474%	1.77	4.85	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	113.95	114.18	-0.206%	0.519%	4.105%	4.105%	2.02	5.27	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	117.56	-0.213%	0.557%	4.308%	4.308%	2.14	5.70	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.07	109.38	-0.285%	0.695%	5.351%	5.351%	2.75	7.78	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.29	103.60	-0.299%	0.670%			3.01	8.63	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.00	120.36	-0.306%	0.722%	5.473%	5.473%	3.20	8.76	8.48

Return Price Performance			Index Price 31-Mar-2014	Previous Index Price 28-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	104.15	104.14	0.007%	0.009%	-4.270%	-4.270%	0.34	0.88	0.88
IE0004680173	0468017	8.25 Treas Bnd 2015	115.71	115.72	-0.007%	0.106%	-0.358%	-0.358%	0.48	1.30	1.30
IE0006857530	0685753	4.6 Treas Bnd 2016	112.52	112.54	-0.020%	0.103%	0.844%	0.844%	0.58	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.00	118.02	-0.019%	0.567%	2.784%	2.784%	1.01	3.27	3.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.55	115.63	-0.066%	0.525%	3.321%	3.321%	1.40	4.16	4.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.14	117.25	-0.101%	0.825%	4.295%	4.295%	1.64	4.66	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.25	124.41	-0.132%	0.857%	4.664%	4.664%	1.77	4.85	4.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.23	118.42	-0.167%	0.827%	4.975%	4.975%	2.02	5.27	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.55	119.76	-0.175%	0.907%	5.355%	5.355%	2.14	5.70	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.19	109.47	-0.256%	-2.514%	2.440%	2.440%	2.75	7.78	7.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.41	103.69	-0.272%	0.378%			3.01	8.63	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.26	120.58	-0.268%	-3.283%	1.827%	1.827%	3.20	8.76	8.48