

Irish Stock Exchange Daily Bond Index Report

Friday 7 March, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 07-Mar-2014	Close Value 06-Mar-2014		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.49	113.58	-0.075%	0.18%	3.02%	3.02%	13.49%	5.17	5.05	2.28
All Bond Index (Return)	176.81	176.92	-0.062%	0.25%	3.72%	3.72%	76.81%	5.17	5.05	2.28
Under 3 Bond Index (Clean)	99.37	99.38	-0.015%	-0.07%	-0.23%	-0.23%	-0.63%	1.72	1.71	0.55
Under 3 Bond Index (Return)	145.40	145.40	-0.003%	0.01%	0.53%	0.53%	45.40%	1.72	1.71	0.55
Under 5 Bond Index (Clean)	109.10	109.16	-0.049%	0.04%	0.98%	0.98%	9.10%	2.88	2.85	1.11
Under 5 Bond Index (Return)	160.72	160.78	-0.037%	0.12%	1.73%	1.73%	60.72%	2.88	2.85	1.11
Under 10 Bond Index (Clean)	112.80	112.87	-0.066%	0.13%	2.55%	2.55%	12.80%	4.42	4.34	1.87
Under 10 Bond Index (Return)	171.37	171.46	-0.052%	0.20%	3.27%	3.27%	71.37%	4.42	4.34	1.87
5 Plus Bond Index (Clean)	117.68	117.78	-0.087%	0.25%	4.11%	4.11%	17.68%	6.32	6.17	2.55
5 Plus Bond Index (Return)	189.17	189.31	-0.073%	0.32%	4.78%	4.78%	89.17%	6.32	6.17	2.55
10 Plus Bond Index (Clean)	120.41	120.55	-0.114%	0.39%	5.18%	5.18%	20.41%	8.43	8.16	3.21
10 Plus Bond Index (Return)	201.02	201.22	-0.099%	0.46%	5.81%	5.81%	101.02%	8.43	8.16	3.21

Constituent Details

ISIN	SEDOL	Bond Name	Maturity	Coupon	Coupon	Clean	Acc	Acc Int	Dirty	Nominal Amt		O/S Amt	O/S Amt
			Date		Frequency	Price	Int	Days	Price	Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.90	0.21	17	104.11	0.00	3,630	3,771	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.07	4.56	199	115.63	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.36	4.07	323	112.43	0.00	10,202	11,051	11466
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.46	2.11	140	117.57	0.00	6,389	7,377	7512
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.48	1.73	140	115.20	0.00	9,303	10,557	10717
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.38	3.16	262	116.54	0.00	7,700	8,730	8973
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.32	2.26	140	123.58	0.00	6,809	8,260	8414
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.47	3.98	323	117.45	0.00	11,848	13,399	13869
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.86	1.92	140	118.78	0.00	9,097	10,631	10805
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.66	3.76	352	112.42	0.00	5,016	5,451	5639
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.80	0.48	52	103.28	0.00	3,753	3,858	3876
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.67	5.31	359	124.98	0.00	11,765	14,079	14703

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	3.90%	25.40%	11.50%	4.80%			3.80%	24.80%	11.30%	4.70%		
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	11.40%	74.50%	33.70%	13.90%			11.50%	75.20%	34.20%	14.10%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%			7.50%		22.40%	9.30%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%			10.70%		32.00%	13.20%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%		9.00%			11.10%	13.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%		8.40%			10.40%	12.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.80%		13.90%			17.10%	20.90%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.50%		10.80%			13.30%	16.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	8.50%		5.70%			6.90%	8.50%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.50%	3.90%				5.80%	20.90%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%				21.90%	78.50%	14.70%				22.20%	79.10%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 07-Mar-2014	Previous Index Price 06-Mar-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.90	103.93	-0.031%	-0.115%	-0.955%	-0.955%	0.34	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	111.07	111.10	-0.032%	-0.152%	-1.800%	-1.800%	0.48	1.36	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	108.36	108.37	-0.009%	-0.053%	0.023%	0.023%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	115.49	-0.023%	0.111%	1.557%	1.557%	1.10	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.48	113.61	-0.116%	0.148%	2.299%	2.299%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.38	113.47	-0.082%	0.245%	3.121%	3.121%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.32	121.37	-0.039%	0.227%	3.236%	3.236%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	113.47	113.57	-0.088%	0.093%	3.664%	3.664%	2.12	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.86	116.98	-0.103%	0.173%	3.910%	3.910%	2.22	5.76	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.66	108.71	-0.048%	0.317%	4.955%	4.955%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.80	102.95	-0.141%	0.197%			3.07	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.67	119.79	-0.107%	0.445%	5.183%	5.183%	3.25	8.43	8.17

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 07-Mar-2014	Previous Index Price 06-Mar-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.11	104.13	-0.019%	-0.033%	-4.310%	-4.310%	0.34	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	115.64	-0.011%	0.032%	-0.431%	-0.431%	0.48	1.36	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	112.43	112.43	0.003%	0.028%	0.768%	0.768%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.57	117.58	-0.011%	0.199%	2.408%	2.408%	1.10	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.20	115.32	-0.104%	0.221%	3.008%	3.008%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.54	116.62	-0.069%	0.312%	3.764%	3.764%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.58	123.61	-0.025%	0.316%	4.102%	4.102%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.45	117.54	-0.075%	0.163%	4.283%	4.283%	2.12	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.78	118.88	-0.089%	0.252%	4.671%	4.671%	2.22	5.76	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.42	112.46	-0.036%	0.373%	5.475%	5.475%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.28	103.42	-0.132%	0.259%			3.07	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.98	125.09	-0.090%	0.509%	5.819%	5.819%	3.25	8.43	8.17