

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 February, 2014

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

Bond Indices Performance

Index	Close Value 12-Feb-2014	Previous Close Value 11-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.39	112.38	0.005%	0.09%	2.02%	2.02%	12.39%	5.20	5.08	2.48
All Bond Index (Return)	174.68	174.65	0.016%	0.23%	2.47%	2.47%	74.68%	5.20	5.08	2.48
Under 3 Bond Index (Clean)	99.27	99.30	-0.031%	-0.04%	-0.32%	-0.32%	-0.73%	1.76	1.75	0.73
Under 3 Bond Index (Return)	144.88	144.91	-0.020%	0.10%	0.17%	0.17%	44.88%	1.76	1.75	0.73
Under 5 Bond Index (Clean)	108.58	108.60	-0.020%	0.00%	0.49%	0.49%	8.58%	2.93	2.89	1.34
Under 5 Bond Index (Return)	159.55	159.56	-0.009%	0.14%	0.98%	0.98%	59.55%	2.93	2.89	1.34
Under 10 Bond Index (Clean)	111.90	111.90	0.002%	0.04%	1.74%	1.74%	11.90%	4.47	4.38	2.08
Under 10 Bond Index (Return)	169.60	169.58	0.012%	0.18%	2.20%	2.20%	69.60%	4.47	4.38	2.08
5 Plus Bond Index (Clean)	116.24	116.22	0.018%	0.14%	2.84%	2.84%	16.24%	6.37	6.20	2.75
5 Plus Bond Index (Return)	186.44	186.39	0.029%	0.27%	3.27%	3.27%	86.44%	6.37	6.20	2.75
10 Plus Bond Index (Clean)	118.30	118.27	0.021%	0.31%	3.34%	3.34%	18.30%	8.46	8.18	3.42
10 Plus Bond Index (Return)	197.09	197.03	0.032%	0.44%	3.74%	3.74%	97.09%	8.46	8.18	3.42

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	104.04	4.43	359	108.46	0.00	3,630	3,776	3937
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.34	3.99	174	115.33	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.17	3.78	300	111.95	0.00	10,171	11,002	11386
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.59	1.76	117	116.35	0.00	6,391	7,323	7436
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.54	1.44	117	113.98	0.00	9,326	10,495	10630
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.33	2.88	239	115.21	0.00	7,718	8,669	8892
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.16	1.89	117	122.05	0.00	6,787	8,256	8386
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.37	3.70	300	116.07	0.00	11,809	13,270	13706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.72	1.60	117	117.32	0.00	9,107	10,538	10684
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.09	3.52	329	110.60	0.00	5,033	5,385	5561
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.13	0.27	29	101.40	0.00	3,776	3,812	3823
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.52	4.97	336	122.49	0.00	11,749	13,807	14391

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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	3.90%	25.50%	11.60%	4.80%					4.00%	25.70%	11.80%	4.90%				
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%	74.40%	33.70%	14.00%					11.50%	74.30%	34.10%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.50%		22.30%	9.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%					10.80%		31.80%	13.20%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%				9.00%			11.00%	13.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%				8.50%			10.40%	12.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.80%				13.90%			17.00%	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%			6.80%	8.40%				5.60%			6.90%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.60%			3.90%				5.80%	21.00%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.70%	78.40%		14.60%					22.00%	79.00%	
									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 12-Feb-2014	Previous Index Price 11-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.04	104.06	-0.024%	-0.046%	-0.825%	-0.825%	0.46	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	111.34	111.40	-0.054%	-0.144%	-1.561%	-1.561%	0.64	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	108.17	108.21	-0.034%	-0.039%	-0.150%	-0.150%	0.78	2.04	2.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.59	114.62	-0.022%	0.050%	0.793%	0.793%	1.39	3.39	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.54	112.54	-0.004%	0.036%	1.451%	1.451%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.33	112.33	0.000%	0.082%	2.162%	2.162%	1.94	4.78	4.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.16	120.16	-0.004%	-0.033%	2.247%	2.247%	2.09	4.97	4.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.37	112.34	0.028%	0.031%	2.663%	2.663%	2.32	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.72	115.68	0.030%	0.033%	2.894%	2.894%	2.42	5.82	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.09	107.06	0.023%	0.378%	3.439%	3.439%	3.00	7.62	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.13	101.10	0.032%	0.317%			3.27	8.45	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.52	117.50	0.019%	0.312%	3.298%	3.298%	3.47	8.47	8.18

Return Price Performance			Index Price 12-Feb-2014	Previous Index Price 11-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.46	108.47	-0.012%	0.092%	-0.308%	-0.308%	0.46	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	115.33	115.36	-0.032%	0.100%	-0.691%	-0.691%	0.64	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	111.95	111.98	-0.022%	0.097%	0.340%	0.340%	0.78	2.04	2.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.36	-0.009%	0.205%	1.350%	1.350%	1.39	3.39	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	113.97	0.006%	0.165%	1.913%	1.913%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.21	115.19	0.010%	0.206%	2.578%	2.578%	1.94	4.78	4.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.05	122.04	0.009%	0.126%	2.809%	2.809%	2.09	4.97	4.87
IE0034074488	3407448	4.5 Treas Bnd 2020	116.07	116.02	0.039%	0.158%	3.060%	3.060%	2.32	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.32	117.27	0.041%	0.172%	3.387%	3.387%	2.42	5.82	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.60	110.57	0.033%	0.482%	3.771%	3.771%	3.00	7.62	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.40	101.36	0.041%	0.428%			3.27	8.45	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.49	122.45	0.030%	0.445%	3.715%	3.715%	3.47	8.47	8.18