

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 February, 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 19-Feb-2014	Previous Close Value 18-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.63	112.48	0.139%	0.31%	2.24%	2.24%	12.63%	5.20	5.08	2.44
All Bond Index (Return)	175.19	174.94	0.146%	0.52%	2.77%	2.77%	75.19%	5.20	5.08	2.44
Under 3 Bond Index (Clean)	99.38	99.32	0.060%	0.07%	-0.21%	-0.21%	-0.62%	1.76	1.75	0.63
Under 3 Bond Index (Return)	145.15	145.05	0.070%	0.28%	0.36%	0.36%	45.15%	1.76	1.75	0.63
Under 5 Bond Index (Clean)	108.77	108.63	0.123%	0.18%	0.67%	0.67%	8.77%	2.92	2.89	1.27
Under 5 Bond Index (Return)	159.95	159.74	0.132%	0.39%	1.23%	1.23%	59.95%	2.92	2.89	1.27
Under 10 Bond Index (Clean)	112.11	111.96	0.130%	0.22%	1.92%	1.92%	12.11%	4.46	4.37	2.03
Under 10 Bond Index (Return)	170.03	169.80	0.139%	0.43%	2.46%	2.46%	70.03%	4.46	4.37	2.03
5 Plus Bond Index (Clean)	116.52	116.35	0.146%	0.38%	3.09%	3.09%	16.52%	6.35	6.19	2.71
5 Plus Bond Index (Return)	187.03	186.74	0.154%	0.58%	3.60%	3.60%	87.03%	6.35	6.19	2.71
10 Plus Bond Index (Clean)	118.76	118.55	0.174%	0.70%	3.74%	3.74%	18.76%	8.45	8.17	3.38
10 Plus Bond Index (Return)	198.00	197.64	0.180%	0.90%	4.21%	4.21%	98.00%	8.45	8.17	3.38

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	104.04	0.01	1	104.05	0.00	3,630	3,776	3777
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.34	4.15	181	115.49	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.33	3.87	307	112.20	0.00	10,170	11,017	11410
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.92	1.87	124	116.79	0.00	6,402	7,357	7477
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.75	1.53	124	114.27	0.00	9,300	10,485	10627
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.45	2.97	246	115.42	0.00	7,700	8,659	8887
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.33	2.00	124	122.33	0.00	6,826	8,214	8351
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.62	3.79	307	116.40	0.00	11,833	13,327	13774
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.92	1.70	124	117.61	0.00	9,094	10,541	10696
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.42	3.59	336	111.01	0.00	5,020	5,392	5572
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.57	0.34	36	101.91	0.00	3,763	3,822	3834
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.97	5.08	343	123.04	0.00	11,745	13,901	14499

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 February, 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	3.90%	25.50%	11.60%	4.80%					3.80%	24.90%	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%	74.40%	33.70%	14.00%					11.50%	75.10%	34.30%	14.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.60%		22.50%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.10%	13.30%					10.70%		31.90%	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%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.90%				8.40%			10.40%	12.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.90%				13.90%			17.10%	21.00%			
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%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.80%	78.40%		14.70%					22.10%	79.10%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 February, 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 19-Feb-2014	Previous Index Price 18-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	104.02	0.014%	-0.043%	-0.822%	-0.822%	0.38	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.34	111.32	0.015%	-0.142%	-1.560%	-1.560%	0.55	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.33	108.25	0.076%	0.106%	-0.005%	-0.005%	0.68	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.92	114.67	0.220%	0.338%	1.084%	1.084%	1.28	3.37	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.75	112.58	0.144%	0.220%	1.638%	1.638%	1.63	4.26	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.45	112.32	0.123%	0.196%	2.278%	2.278%	1.91	4.76	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.33	120.21	0.102%	0.111%	2.394%	2.394%	2.05	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.62	112.46	0.140%	0.252%	2.890%	2.890%	2.28	5.37	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	115.76	0.138%	0.203%	3.069%	3.069%	2.38	5.80	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.42	107.21	0.191%	0.684%	3.755%	3.755%	2.96	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.57	101.38	0.189%	0.754%			3.22	8.44	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.97	117.77	0.170%	0.691%	3.689%	3.689%	3.42	8.45	8.17

Return Price Performance			Index Price 19-Feb-2014	Previous Index Price 18-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	104.05	104.02	0.026%	-3.978%	-4.362%	-4.362%	0.38	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.49	115.45	0.035%	0.240%	-0.552%	-0.552%	0.55	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	112.20	112.10	0.085%	0.317%	0.560%	0.560%	0.68	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.52	0.229%	0.580%	1.729%	1.729%	1.28	3.37	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.10	0.153%	0.424%	2.176%	2.176%	1.63	4.26	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.42	115.27	0.130%	0.391%	2.766%	2.766%	1.91	4.76	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.33	122.19	0.114%	0.361%	3.050%	3.050%	2.05	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.40	116.23	0.145%	0.445%	3.355%	3.355%	2.28	5.37	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.61	117.44	0.148%	0.424%	3.646%	3.646%	2.38	5.80	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.01	110.79	0.195%	0.848%	4.148%	4.148%	2.96	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.91	101.70	0.198%	0.928%			3.22	8.44	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.04	122.83	0.175%	0.895%	4.180%	4.180%	3.42	8.45	8.17