

Irish Stock Exchange Daily Bond Index Report

Monday 24 February, 2014

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

Bond Indices Performance

Index	Close Value 24-Feb-2014	Previous Close Value 21-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.94	112.87	0.066%	0.59%	2.52%	2.52%	12.94%	5.19	5.07	2.38
All Bond Index (Return)	175.76	175.59	0.099%	0.84%	3.11%	3.11%	75.76%	5.19	5.07	2.38
Under 3 Bond Index (Clean)	99.46	99.45	0.004%	0.14%	-0.14%	-0.14%	-0.54%	1.76	1.75	0.58
Under 3 Bond Index (Return)	145.34	145.28	0.038%	0.41%	0.49%	0.49%	45.34%	1.76	1.75	0.58
Under 5 Bond Index (Clean)	108.93	108.93	0.007%	0.33%	0.82%	0.82%	8.93%	2.92	2.88	1.21
Under 5 Bond Index (Return)	160.28	160.21	0.041%	0.60%	1.44%	1.44%	60.28%	2.92	2.88	1.21
Under 10 Bond Index (Clean)	112.37	112.33	0.043%	0.46%	2.16%	2.16%	12.37%	4.45	4.37	1.97
Under 10 Bond Index (Return)	170.53	170.40	0.075%	0.72%	2.76%	2.76%	70.53%	4.45	4.37	1.97
5 Plus Bond Index (Clean)	116.91	116.80	0.096%	0.72%	3.43%	3.43%	16.91%	6.35	6.18	2.66
5 Plus Bond Index (Return)	187.74	187.51	0.127%	0.97%	3.99%	3.99%	87.74%	6.35	6.18	2.66
10 Plus Bond Index (Clean)	119.27	119.07	0.170%	1.14%	4.19%	4.19%	19.27%	8.45	8.18	3.33
10 Plus Bond Index (Return)	198.93	198.54	0.199%	1.38%	4.71%	4.71%	98.93%	8.45	8.18	3.33

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	0.07	6	104.14	0.00	3,630	3,777	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.37	4.26	186	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.43	3.93	312	112.36	0.00	10,168	11,026	11425
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.13	1.94	129	117.08	0.00	6,392	7,359	7483
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.02	1.59	129	114.61	0.00	9,308	10,510	10658
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.81	3.03	251	115.84	0.00	7,700	8,687	8920
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.71	2.09	129	122.79	0.00	6,779	8,246	8388
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.95	3.85	312	116.79	0.00	11,809	13,354	13809
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.19	1.77	129	117.96	0.00	9,092	10,566	10727
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.83	3.64	341	111.47	0.00	5,025	5,418	5601
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.00	0.38	41	102.38	0.00	3,750	3,831	3846
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	118.48	5.15	348	123.63	0.00	11,772	13,916	14520

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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%	25.50%	11.60%	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%	74.40%	33.70%	14.00%			11.50%	75.10%	34.30%	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%			11.00%	13.60%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.90%		8.50%			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%			6.90%	8.50%		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%				21.70%	78.40%	14.60%				22.10%	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 24-Feb-2014	Previous Index Price 21-Feb-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.07	104.08	-0.012%	-0.017%	-0.796%	-0.796%	0.32	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.37	111.39	-0.012%	-0.112%	-1.530%	-1.530%	0.49	1.40	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.43	108.42	0.009%	0.199%	0.088%	0.088%	0.62	2.02	2.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.13	115.11	0.024%	0.524%	1.271%	1.271%	1.22	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.02	113.02	0.000%	0.460%	1.881%	1.881%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.81	112.73	0.071%	0.517%	2.606%	2.606%	1.84	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.71	120.63	0.062%	0.427%	2.717%	2.717%	1.98	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.95	112.86	0.080%	0.546%	3.191%	3.191%	2.22	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.19	116.15	0.034%	0.441%	3.314%	3.314%	2.34	5.79	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.83	107.72	0.105%	1.071%	4.153%	4.153%	2.90	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.00	101.83	0.162%	1.175%			3.17	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.48	118.27	0.173%	1.129%	4.140%	4.140%	3.37	8.45	8.18

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Feb-2014	Previous Index Price 21-Feb-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.14	104.11	0.024%	-3.896%	-4.280%	-4.280%	0.32	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.58	0.048%	0.369%	-0.425%	-0.425%	0.49	1.40	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	112.36	112.31	0.043%	0.462%	0.706%	0.706%	0.62	2.02	2.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.08	117.00	0.062%	0.828%	1.980%	1.980%	1.22	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.61	114.57	0.032%	0.714%	2.472%	2.472%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.84	115.72	0.100%	0.756%	3.140%	3.140%	1.84	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.79	122.67	0.101%	0.739%	3.439%	3.439%	1.98	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.79	116.67	0.109%	0.784%	3.704%	3.704%	2.22	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.96	117.88	0.069%	0.716%	3.948%	3.948%	2.34	5.79	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.47	111.33	0.129%	1.271%	4.585%	4.585%	2.90	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.38	102.18	0.189%	1.395%			3.17	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.63	123.38	0.202%	1.376%	4.676%	4.676%	3.37	8.45	8.18