

Irish Stock Exchange Daily Bond Index Report

Monday 3 March, 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 03-Mar-2014	Previous Close Value 28-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.33	113.29	0.035%	0.04%	2.87%	2.87%	13.33%	5.18	5.06	2.31
All Bond Index (Return)	176.49	176.37	0.068%	0.07%	3.53%	3.53%	76.49%	5.18	5.06	2.31
Under 3 Bond Index (Clean)	99.42	99.44	-0.020%	-0.02%	-0.18%	-0.18%	-0.58%	1.74	1.73	0.56
Under 3 Bond Index (Return)	145.40	145.38	0.015%	0.02%	0.53%	0.53%	45.40%	1.74	1.73	0.56
Under 5 Bond Index (Clean)	109.07	109.06	0.013%	0.01%	0.95%	0.95%	9.07%	2.90	2.87	1.14
Under 5 Bond Index (Return)	160.61	160.53	0.047%	0.05%	1.65%	1.65%	60.61%	2.90	2.87	1.14
Under 10 Bond Index (Clean)	112.68	112.65	0.022%	0.02%	2.44%	2.44%	12.68%	4.44	4.35	1.90
Under 10 Bond Index (Return)	171.12	171.02	0.056%	0.06%	3.11%	3.11%	71.12%	4.44	4.35	1.90
5 Plus Bond Index (Clean)	117.44	117.39	0.046%	0.05%	3.90%	3.90%	17.44%	6.34	6.18	2.58
5 Plus Bond Index (Return)	188.72	188.57	0.078%	0.08%	4.53%	4.53%	88.72%	6.34	6.18	2.58
10 Plus Bond Index (Clean)	120.05	119.94	0.091%	0.09%	4.87%	4.87%	20.05%	8.44	8.17	3.25
10 Plus Bond Index (Return)	200.35	200.11	0.121%	0.12%	5.45%	5.45%	100.35%	8.44	8.17	3.25

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.99	0.16	13	104.15	0.00	3,630	3,775	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.20	4.47	195	115.67	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.40	4.02	319	112.42	0.00	10,197	11,054	11464
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.32	2.05	136	117.37	0.00	6,389	7,368	7499
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.39	1.68	136	115.07	0.00	9,313	10,560	10716
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.12	3.11	258	116.23	0.00	7,700	8,710	8950
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.07	2.20	136	123.26	0.00	6,767	8,192	8341
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.37	3.93	319	117.30	0.00	11,818	13,398	13863
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.70	1.86	136	118.56	0.00	9,052	10,610	10780
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.43	3.72	348	112.15	0.00	5,015	5,437	5624
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.72	0.45	48	103.17	0.00	3,753	3,852	3869
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.23	5.25	355	124.49	0.00	11,758	14,020	14637

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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%	25.40%	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%	14.00%					11.50%	75.20%	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%					10.80%		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%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			10.40%	12.80%				8.40%			10.30%	12.60%			
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%				5.70%			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%				5.90%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%					21.80%	78.40%		14.70%					22.20%	79.10%	
									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 03-Mar-2014	Previous Index Price 28-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	103.99	104.02	-0.029%	-0.029%	-0.869%	-0.869%	0.32	0.96	0.95
IE0004680173	0468017	8.25 Treas Bnd 2015	111.20	111.24	-0.032%	-0.032%	-1.683%	-1.683%	0.48	1.38	1.37
IE0006857530	0685753	4.6 Treas Bnd 2016	108.40	108.42	-0.017%	-0.017%	0.060%	0.060%	0.60	2.00	1.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.33	-0.009%	-0.009%	1.436%	1.436%	1.15	3.34	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.39	113.31	0.073%	0.073%	2.222%	2.222%	1.48	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.12	113.10	0.015%	0.015%	2.885%	2.885%	1.78	4.73	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.07	121.04	0.018%	0.018%	3.021%	3.021%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	113.37	113.36	0.009%	0.009%	3.577%	3.577%	2.14	5.34	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.70	116.66	0.036%	0.036%	3.767%	3.767%	2.25	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.43	108.32	0.104%	0.104%	4.733%	4.733%	2.83	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.72	102.60	0.122%	0.122%			3.08	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.23	119.14	0.082%	0.082%	4.804%	4.804%	3.29	8.44	8.17

Return Price Performance			Index Price 03-Mar-2014	Previous Index Price 28-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	104.15	104.14	0.007%	0.007%	-4.272%	-4.272%	0.32	0.96	0.95
IE0004680173	0468017	8.25 Treas Bnd 2015	115.67	115.59	0.068%	0.068%	-0.395%	-0.395%	0.48	1.38	1.37
IE0006857530	0685753	4.6 Treas Bnd 2016	112.42	112.40	0.018%	0.018%	0.758%	0.758%	0.60	2.00	1.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.37	117.33	0.030%	0.030%	2.235%	2.235%	1.15	3.34	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.07	114.95	0.104%	0.104%	2.887%	2.887%	1.48	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.23	116.18	0.046%	0.046%	3.489%	3.489%	1.78	4.73	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	123.19	0.058%	0.058%	3.835%	3.835%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.30	117.26	0.040%	0.040%	4.155%	4.155%	2.14	5.34	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.56	118.48	0.071%	0.071%	4.482%	4.482%	2.25	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.15	112.00	0.129%	0.129%	5.218%	5.218%	2.83	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.17	103.02	0.149%	0.149%			3.08	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.49	124.34	0.114%	0.114%	5.404%	5.404%	3.29	8.44	8.17