

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 March, 2014

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

Bond Indices Performance

Index	Close Value 05-Mar-2014	Previous Close Value 04-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.62	113.52	0.094%	0.29%	3.14%	3.14%	13.62%	5.17	5.06	2.26
All Bond Index (Return)	176.98	176.79	0.104%	0.34%	3.82%	3.82%	76.98%	5.17	5.06	2.26
Under 3 Bond Index (Clean)	99.40	99.43	-0.026%	-0.04%	-0.19%	-0.19%	-0.60%	1.73	1.72	0.54
Under 3 Bond Index (Return)	145.41	145.43	-0.014%	0.02%	0.54%	0.54%	45.41%	1.73	1.72	0.54
Under 5 Bond Index (Clean)	109.17	109.13	0.042%	0.10%	1.04%	1.04%	9.17%	2.89	2.86	1.10
Under 5 Bond Index (Return)	160.79	160.70	0.052%	0.16%	1.77%	1.77%	60.79%	2.89	2.86	1.10
Under 10 Bond Index (Clean)	112.92	112.83	0.078%	0.24%	2.66%	2.66%	12.92%	4.43	4.35	1.85
Under 10 Bond Index (Return)	171.51	171.36	0.088%	0.29%	3.35%	3.35%	71.51%	4.43	4.35	1.85
5 Plus Bond Index (Clean)	117.85	117.71	0.121%	0.39%	4.26%	4.26%	17.85%	6.33	6.17	2.53
5 Plus Bond Index (Return)	189.40	189.15	0.129%	0.44%	4.91%	4.91%	89.40%	6.33	6.17	2.53
10 Plus Bond Index (Clean)	120.61	120.41	0.166%	0.55%	5.35%	5.35%	20.61%	8.43	8.17	3.19
10 Plus Bond Index (Return)	201.29	200.95	0.173%	0.59%	5.95%	5.95%	101.29%	8.43	8.17	3.19

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	103.96	0.19	15	104.14	0.00	3,630	3,773	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.14	4.52	197	115.65	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.39	4.05	321	112.43	0.00	10,197	11,053	11465
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.50	2.08	138	117.58	0.00	6,389	7,379	7512
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.62	1.70	138	115.32	0.00	9,303	10,570	10728
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.49	3.13	260	116.62	0.00	7,700	8,739	8980
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.41	2.23	138	123.64	0.00	6,809	8,215	8366
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.69	3.96	321	117.64	0.00	11,809	13,429	13897
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.04	1.89	138	118.93	0.00	9,097	10,595	10766
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.81	3.74	350	112.55	0.00	5,016	5,456	5644
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.04	0.47	50	103.51	0.00	3,753	3,875	3893
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.84	5.28	357	125.12	0.00	11,758	14,091	14712

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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%	34.20%	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%					10.80%		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%			11.10%	13.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			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%			17.00%	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%	16.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	8.50%				5.70%			7.00%	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%				21.90%	78.40%			14.70%				22.20%	79.10%		
									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 05-Mar-2014	Previous Index Price 04-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.96	103.99	-0.029%	-0.061%	-0.901%	-0.901%	0.30	0.95	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	111.14	111.20	-0.054%	-0.091%	-1.740%	-1.740%	0.46	1.37	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	108.39	108.42	-0.025%	-0.028%	0.049%	0.049%	0.58	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.50	115.41	0.074%	0.146%	1.592%	1.592%	1.09	3.33	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.62	113.49	0.115%	0.272%	2.425%	2.425%	1.42	4.23	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.49	113.35	0.121%	0.342%	3.222%	3.222%	1.70	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.41	121.30	0.095%	0.303%	3.314%	3.314%	1.84	4.92	4.83
IE0034074488	3407448	4.5 Treas Bnd 2020	113.69	113.59	0.084%	0.287%	3.865%	3.865%	2.09	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.04	116.90	0.122%	0.330%	4.072%	4.072%	2.20	5.77	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.81	108.70	0.104%	0.455%	5.100%	5.100%	2.78	7.58	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.04	102.94	0.097%	0.434%			3.04	8.41	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.84	119.61	0.186%	0.588%	5.333%	5.333%	3.23	8.44	8.18

Return Price Performance			Index Price 05-Mar-2014	Previous Index Price 04-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.14	104.16	-0.017%	-0.001%	-4.280%	-4.280%	0.30	0.95	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	115.65	115.69	-0.032%	0.052%	-0.412%	-0.412%	0.46	1.37	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	112.43	112.45	-0.013%	0.029%	0.770%	0.770%	0.58	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.58	117.48	0.085%	0.207%	2.416%	2.416%	1.09	3.33	3.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.32	115.18	0.123%	0.321%	3.111%	3.111%	1.42	4.23	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.62	116.48	0.128%	0.386%	3.840%	3.840%	1.70	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.64	123.51	0.106%	0.364%	4.153%	4.153%	1.84	4.92	4.83
IE0034074488	3407448	4.5 Treas Bnd 2020	117.64	117.54	0.092%	0.330%	4.457%	4.457%	2.09	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.93	118.78	0.131%	0.383%	4.808%	4.808%	2.20	5.77	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.55	112.42	0.109%	0.487%	5.595%	5.595%	2.78	7.58	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.51	103.40	0.105%	0.477%			3.04	8.41	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.12	124.88	0.191%	0.622%	5.939%	5.939%	3.23	8.44	8.18