

Irish Stock Exchange Daily Bond Index Report

Thursday 6 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 06-Mar-2014	Previous Close Value 05-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.58	113.62	-0.043%	0.25%	3.09%	3.09%	13.58%	5.17	5.06	2.27
All Bond Index (Return)	176.92	176.98	-0.031%	0.31%	3.79%	3.79%	76.92%	5.17	5.06	2.27
Under 3 Bond Index (Clean)	99.38	99.40	-0.018%	-0.05%	-0.21%	-0.21%	-0.62%	1.72	1.71	0.55
Under 3 Bond Index (Return)	145.40	145.41	-0.006%	0.02%	0.53%	0.53%	45.40%	1.72	1.71	0.55
Under 5 Bond Index (Clean)	109.16	109.17	-0.013%	0.09%	1.03%	1.03%	9.16%	2.89	2.85	1.10
Under 5 Bond Index (Return)	160.78	160.79	-0.001%	0.16%	1.76%	1.76%	60.78%	2.89	2.85	1.10
Under 10 Bond Index (Clean)	112.87	112.92	-0.043%	0.19%	2.62%	2.62%	12.87%	4.43	4.34	1.86
Under 10 Bond Index (Return)	171.46	171.51	-0.030%	0.26%	3.32%	3.32%	71.46%	4.43	4.34	1.86
5 Plus Bond Index (Clean)	117.78	117.85	-0.059%	0.33%	4.20%	4.20%	17.78%	6.33	6.17	2.53
5 Plus Bond Index (Return)	189.31	189.40	-0.046%	0.39%	4.86%	4.86%	89.31%	6.33	6.17	2.53
10 Plus Bond Index (Clean)	120.55	120.61	-0.048%	0.51%	5.30%	5.30%	20.55%	8.43	8.17	3.20
10 Plus Bond Index (Return)	201.22	201.29	-0.035%	0.56%	5.91%	5.91%	101.22%	8.43	8.17	3.20

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	103.93	0.20	16	104.13	0.00	3,630	3,773	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.10	4.54	198	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.37	4.06	322	112.43	0.00	10,198	11,051	11465
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.49	2.10	139	117.58	0.00	6,389	7,379	7512
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.61	1.71	139	115.32	0.00	9,303	10,569	10729
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.47	3.15	261	116.62	0.00	7,700	8,737	8980
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.37	2.25	139	123.61	0.00	6,809	8,263	8416
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.57	3.97	322	117.54	0.00	11,809	13,411	13879
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.98	1.90	139	118.88	0.00	9,097	10,642	10815
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.71	3.75	351	112.46	0.00	5,016	5,453	5641
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.95	0.48	51	103.42	0.00	3,753	3,863	3881
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.79	5.30	358	125.09	0.00	11,765	14,086	14708

Irish Stock Exchange Daily Bond Index Report

Thursday 6 March, 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%	25.40%	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%	13.90%					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%	9.20%				
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%			11.10%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%				8.40%			10.40%	12.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.80%				13.90%			17.10%	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%			6.90%	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%	21.50%			3.90%				5.90%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%				21.90%	78.50%			14.70%				22.20%	79.10%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 6 March, 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 06-Mar-2014	Previous Index Price 05-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	103.93	103.96	-0.024%	-0.085%	-0.925%	-0.925%	0.32	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	111.10	111.14	-0.030%	-0.120%	-1.769%	-1.769%	0.47	1.37	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	108.37	108.39	-0.017%	-0.044%	0.032%	0.032%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.49	115.50	-0.011%	0.134%	1.581%	1.581%	1.09	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.61	113.62	-0.007%	0.265%	2.418%	2.418%	1.42	4.22	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.47	113.49	-0.015%	0.327%	3.206%	3.206%	1.70	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.37	121.41	-0.037%	0.266%	3.276%	3.276%	1.85	4.92	4.83
IE0034074488	3407448	4.5 Treas Bnd 2020	113.57	113.69	-0.106%	0.181%	3.755%	3.755%	2.11	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.98	117.04	-0.054%	0.276%	4.016%	4.016%	2.21	5.77	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.71	108.81	-0.090%	0.365%	5.005%	5.005%	2.80	7.57	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.95	103.04	-0.095%	0.338%			3.05	8.41	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.79	119.84	-0.035%	0.552%	5.296%	5.296%	3.23	8.44	8.17

Return Price Performance			Index Price 06-Mar-2014	Previous Index Price 05-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	104.13	104.14	-0.012%	-0.013%	-4.292%	-4.292%	0.32	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.65	-0.009%	0.043%	-0.420%	-0.420%	0.47	1.37	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	112.43	112.43	-0.004%	0.025%	0.765%	0.765%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.58	117.58	0.003%	0.210%	2.419%	2.419%	1.09	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.32	115.32	0.004%	0.325%	3.115%	3.115%	1.42	4.22	4.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.62	116.62	-0.004%	0.381%	3.836%	3.836%	1.70	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.61	123.64	-0.023%	0.341%	4.129%	4.129%	1.85	4.92	4.83
IE0034074488	3407448	4.5 Treas Bnd 2020	117.54	117.64	-0.092%	0.238%	4.361%	4.361%	2.11	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.88	118.93	-0.041%	0.342%	4.765%	4.765%	2.21	5.77	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.46	112.55	-0.077%	0.410%	5.513%	5.513%	2.80	7.57	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.42	103.51	-0.085%	0.391%			3.05	8.41	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.09	125.12	-0.022%	0.600%	5.915%	5.915%	3.23	8.44	8.17