

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 March, 2014

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

Bond Indices Performance

Index	Close Value 12-Mar-2014	Previous Close Value 11-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.78	113.58	0.173%	0.43%	3.28%	3.28%	13.78%	5.22	5.11	2.24
All Bond Index (Return)	177.35	177.03	0.179%	0.55%	4.04%	4.04%	77.35%	5.22	5.11	2.24
Under 3 Bond Index (Clean)	99.36	99.36	-0.002%	-0.08%	-0.24%	-0.24%	-0.64%	1.71	1.70	0.52
Under 3 Bond Index (Return)	145.46	145.45	0.010%	0.06%	0.57%	0.57%	45.46%	1.71	1.70	0.52
Under 5 Bond Index (Clean)	109.15	109.11	0.037%	0.09%	1.02%	1.02%	9.15%	2.87	2.84	1.08
Under 5 Bond Index (Return)	160.89	160.81	0.047%	0.22%	1.83%	1.83%	60.89%	2.87	2.84	1.08
Under 10 Bond Index (Clean)	113.07	112.88	0.170%	0.37%	2.80%	2.80%	13.07%	4.41	4.33	1.81
Under 10 Bond Index (Return)	171.87	171.57	0.177%	0.50%	3.57%	3.57%	71.87%	4.41	4.33	1.81
5 Plus Bond Index (Clean)	118.10	117.82	0.242%	0.61%	4.48%	4.48%	18.10%	6.41	6.25	2.50
5 Plus Bond Index (Return)	189.94	189.47	0.246%	0.72%	5.21%	5.21%	89.94%	6.41	6.25	2.50
10 Plus Bond Index (Clean)	120.78	120.55	0.185%	0.70%	5.50%	5.50%	20.78%	8.77	8.50	3.17
10 Plus Bond Index (Return)	201.73	201.35	0.190%	0.81%	6.18%	6.18%	101.73%	8.77	8.50	3.17

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	103.86	0.27	22	104.13	0.00	3,630	3,770	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.00	4.68	204	115.67	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.36	4.13	328	112.49	0.00	10,202	11,055	11477
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.53	2.19	145	117.71	0.00	6,389	7,381	7521
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.60	1.79	145	115.39	0.00	9,304	10,569	10736
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.64	3.22	267	116.86	0.00	7,700	8,750	8998
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.72	2.34	145	124.07	0.00	6,798	8,288	8447
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.99	4.04	328	118.04	0.00	11,848	13,515	13995
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.38	1.99	145	119.36	0.00	9,052	10,678	10859
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.05	3.82	357	112.87	0.00	5,010	5,465	5656
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.05	0.53	57	103.58	0.00	3,750	3,864	3884
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.05	5.39	364	125.44	0.00	11,765	14,124	14757

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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%	4.70%					3.80%	24.80%	11.30%	4.60%				
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	11.30%	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	10.80%		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%	13.50%				9.00%			11.00%	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	13.90%			17.00%	20.90%				14.00%			17.20%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.00%			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%	8.40%				5.60%			6.90%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.50%			3.90%				5.80%	20.80%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%				21.80%	78.50%			14.70%				22.20%	79.20%		
									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 12-Mar-2014	Previous Index Price 11-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	103.86	103.89	-0.029%	-0.149%	-0.989%	-0.989%	0.30	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	111.00	111.04	-0.041%	-0.216%	-1.863%	-1.863%	0.44	1.35	1.34
IE0006857530	0685753	4.6 Treas Bnd 2016	108.36	108.35	0.007%	-0.055%	0.021%	0.021%	0.56	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.53	115.48	0.039%	0.169%	1.616%	1.616%	1.06	3.31	3.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.60	113.50	0.088%	0.259%	2.411%	2.411%	1.41	4.21	4.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.64	113.43	0.188%	0.473%	3.356%	3.356%	1.67	4.70	4.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.72	121.42	0.250%	0.562%	3.581%	3.581%	1.78	4.90	4.81
IE0034074488	3407448	4.5 Treas Bnd 2020	113.99	113.70	0.262%	0.558%	4.146%	4.146%	2.03	5.31	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.38	116.98	0.338%	0.617%	4.370%	4.370%	2.14	5.75	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.05	108.76	0.268%	0.679%	5.334%	5.334%	2.75	7.56	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.05	102.90	0.143%	0.441%			3.04	8.67	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.05	119.82	0.196%	0.768%	5.522%	5.522%	3.21	8.80	8.53

Return Price Performance			Index Price 12-Mar-2014	Previous Index Price 11-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	104.15	-0.016%	-0.007%	-4.285%	-4.285%	0.30	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	115.67	115.69	-0.019%	0.070%	-0.394%	-0.394%	0.44	1.35	1.34
IE0006857530	0685753	4.6 Treas Bnd 2016	112.49	112.47	0.018%	0.081%	0.822%	0.822%	0.56	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.71	117.65	0.051%	0.320%	2.532%	2.532%	1.06	3.31	3.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.39	115.28	0.097%	0.383%	3.174%	3.174%	1.41	4.21	4.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.86	116.63	0.192%	0.585%	4.047%	4.047%	1.67	4.70	4.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.07	123.75	0.257%	0.709%	4.511%	4.511%	1.78	4.90	4.81
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	117.73	0.262%	0.665%	4.806%	4.806%	2.03	5.31	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.36	118.96	0.344%	0.747%	5.188%	5.188%	2.14	5.75	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.87	112.56	0.270%	0.771%	5.893%	5.893%	2.75	7.56	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.58	103.42	0.152%	0.547%			3.04	8.67	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.44	125.19	0.200%	0.878%	6.208%	6.208%	3.21	8.80	8.53