

Irish Stock Exchange Daily Bond Index Report

Thursday 13 March, 2014

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

Bond Indices Performance

Index	Close Value 13-Mar-2014	Previous Close Value 12-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.74	113.78	-0.036%	0.39%	3.24%	3.24%	13.74%	5.22	5.11	2.24
All Bond Index (Return)	177.30	177.35	-0.024%	0.53%	4.01%	4.01%	77.30%	5.22	5.11	2.24
Under 3 Bond Index (Clean)	99.32	99.36	-0.039%	-0.12%	-0.28%	-0.28%	-0.68%	1.70	1.69	0.54
Under 3 Bond Index (Return)	145.42	145.46	-0.027%	0.03%	0.55%	0.55%	45.42%	1.70	1.69	0.54
Under 5 Bond Index (Clean)	109.10	109.15	-0.049%	0.04%	0.97%	0.97%	9.10%	2.86	2.83	1.10
Under 5 Bond Index (Return)	160.83	160.89	-0.035%	0.19%	1.79%	1.79%	60.83%	2.86	2.83	1.10
Under 10 Bond Index (Clean)	113.02	113.07	-0.044%	0.33%	2.75%	2.75%	13.02%	4.41	4.33	1.82
Under 10 Bond Index (Return)	171.82	171.87	-0.031%	0.46%	3.54%	3.54%	71.82%	4.41	4.33	1.82
5 Plus Bond Index (Clean)	118.07	118.10	-0.030%	0.58%	4.45%	4.45%	18.07%	6.41	6.25	2.50
5 Plus Bond Index (Return)	189.90	189.94	-0.017%	0.71%	5.19%	5.19%	89.90%	6.41	6.25	2.50
10 Plus Bond Index (Clean)	120.78	120.78	-0.001%	0.70%	5.50%	5.50%	20.78%	8.77	8.50	3.17
10 Plus Bond Index (Return)	201.75	201.73	0.011%	0.82%	6.19%	6.19%	101.75%	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	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	103.83	0.28	23	104.11	0.00	3,630	3,769	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.95	4.70	205	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.31	4.15	329	112.46	0.00	10,168	11,050	11473
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.46	2.20	146	117.66	0.00	6,389	7,377	7518
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.54	1.80	146	115.34	0.00	9,256	10,563	10731
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.65	3.23	268	116.88	0.00	7,700	8,751	9000
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.68	2.36	146	124.04	0.00	6,767	8,271	8432
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.86	4.06	329	117.92	0.00	11,809	13,490	13970
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.33	2.00	146	119.33	0.00	9,052	10,620	10801
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.12	3.83	358	112.95	0.00	5,000	5,466	5658
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.28	0.54	58	103.82	0.00	5,750	3,873	3893
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.98	0.00	0	119.98	5.40	11,745	14,115	14750

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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	11.40%	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%	13.50%				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	13.90%			17.00%	20.90%				14.00%			17.20%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.40%				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%	21.50%			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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 13-Mar-2014	Previous Index Price 12-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	103.83	103.86	-0.034%	-0.183%	-1.022%	-1.022%	0.33	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	110.95	111.00	-0.047%	-0.263%	-1.909%	-1.909%	0.46	1.34	1.34
IE0006857530	0685753	4.6 Treas Bnd 2016	108.31	108.36	-0.042%	-0.097%	-0.020%	-0.020%	0.57	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	115.53	-0.054%	0.115%	1.561%	1.561%	1.08	3.31	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.54	113.60	-0.057%	0.201%	2.353%	2.353%	1.43	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.65	113.64	0.013%	0.486%	3.370%	3.370%	1.66	4.70	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.68	121.72	-0.037%	0.525%	3.543%	3.543%	1.78	4.89	4.81
IE0034074488	3407448	4.5 Treas Bnd 2020	113.86	113.99	-0.117%	0.441%	4.024%	4.024%	2.05	5.31	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.33	117.38	-0.045%	0.572%	4.323%	4.323%	2.15	5.75	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.12	109.05	0.064%	0.743%	5.401%	5.401%	2.74	7.56	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.28	103.05	0.226%	0.668%			3.02	8.67	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.98	120.05	-0.062%	0.705%	5.456%	5.456%	3.21	8.80	8.52

Return Price Performance			Index Price 13-Mar-2014	Previous Index Price 12-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	104.11	104.13	-0.022%	-0.029%	-4.306%	-4.306%	0.33	0.92	0.92
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.67	-0.025%	0.045%	-0.419%	-0.419%	0.46	1.34	1.34
IE0006857530	0685753	4.6 Treas Bnd 2016	112.46	112.49	-0.028%	0.052%	0.793%	0.793%	0.57	1.96	1.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.66	117.71	-0.040%	0.280%	2.491%	2.491%	1.08	3.31	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.34	115.39	-0.045%	0.338%	3.128%	3.128%	1.43	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.88	116.86	0.023%	0.609%	4.071%	4.071%	1.66	4.70	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.04	124.07	-0.023%	0.687%	4.487%	4.487%	1.78	4.89	4.81
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	118.04	-0.102%	0.563%	4.700%	4.700%	2.05	5.31	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.33	119.36	-0.033%	0.714%	5.153%	5.153%	2.15	5.75	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.95	112.87	0.071%	0.843%	5.968%	5.968%	2.74	7.56	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.82	103.58	0.234%	0.782%			3.02	8.67	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.98	125.44	-4.353%	-3.513%	1.585%	1.585%	3.21	8.80	8.52