

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 March, 2014

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

Bond Indices Performance

Index	Close Value 18-Mar-2014	Previous Close Value 17-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.76	113.65	0.101%	0.41%	3.26%	3.26%	13.76%	5.24	5.13	2.24
All Bond Index (Return)	177.44	177.19	0.144%	0.61%	4.09%	4.09%	77.44%	5.24	5.13	2.24
Under 3 Bond Index (Clean)	99.29	99.32	-0.028%	-0.15%	-0.30%	-0.30%	-0.71%	1.70	1.69	0.54
Under 3 Bond Index (Return)	145.47	145.44	0.019%	0.06%	0.58%	0.58%	45.47%	1.70	1.69	0.54
Under 5 Bond Index (Clean)	109.08	109.06	0.019%	0.02%	0.96%	0.96%	9.08%	2.86	2.83	1.09
Under 5 Bond Index (Return)	160.90	160.79	0.065%	0.23%	1.84%	1.84%	60.90%	2.86	2.83	1.09
Under 10 Bond Index (Clean)	113.01	112.94	0.064%	0.31%	2.74%	2.74%	13.01%	4.42	4.34	1.82
Under 10 Bond Index (Return)	171.89	171.71	0.107%	0.51%	3.58%	3.58%	71.89%	4.42	4.34	1.82
5 Plus Bond Index (Clean)	118.11	117.95	0.142%	0.62%	4.49%	4.49%	18.11%	6.44	6.28	2.50
5 Plus Bond Index (Return)	190.08	189.73	0.183%	0.80%	5.29%	5.29%	90.08%	6.44	6.28	2.50
10 Plus Bond Index (Clean)	120.97	120.66	0.256%	0.86%	5.67%	5.67%	20.97%	8.76	8.49	3.14
10 Plus Bond Index (Return)	202.19	201.58	0.302%	1.04%	6.42%	6.42%	102.19%	8.76	8.49	3.14

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	103.81	0.35	28	104.15	0.00	3,630	3,768	3781
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.89	4.81	210	115.70	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.28	4.21	334	112.49	0.00	10,168	11,011	11439
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.44	2.28	151	117.72	0.00	6,389	7,376	7521
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.54	1.86	151	115.40	0.00	9,256	10,509	10681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.59	3.29	273	116.88	0.00	7,700	8,746	9000
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.59	2.44	151	124.03	0.00	6,767	8,227	8393
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.90	4.12	334	118.02	0.00	11,809	13,451	13937
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.27	2.07	151	119.34	0.00	9,052	10,615	10802
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.24	3.88	363	113.12	0.00	5,000	5,462	5656
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.43	0.00	0	103.43	0.59	4,750	4,913	4941
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.18	0.07	5	120.25	0.00	11,745	14,115	14124

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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	3.80%	25.50%	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	11.20%	74.50%	33.70%	13.90%					11.40%	75.10%	34.20%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		22.60%	9.30%					7.50%		22.50%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.20%	13.30%					10.70%		32.00%	13.20%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			11.00%	13.30%				9.00%			11.10%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			10.40%	12.60%				8.40%			10.30%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			17.00%	20.50%				13.90%			17.20%	20.80%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			13.40%	16.20%				10.80%			13.30%	16.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	8.30%				5.60%			7.00%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	5.00%				7.50%	25.80%			4.90%				7.40%	25.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%				21.50%	74.20%			14.10%				21.10%	74.10%		
									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 18-Mar-2014	Previous Index Price 17-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	103.81	103.82	-0.014%	-0.205%	-1.044%	-1.044%	0.33	0.92	0.91
IE0004680173	0468017	8.25 Treas Bnd 2015	110.89	110.93	-0.039%	-0.312%	-1.957%	-1.957%	0.47	1.34	1.33
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.32	-0.032%	-0.125%	-0.048%	-0.048%	0.58	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.44	115.41	0.033%	0.098%	1.544%	1.544%	1.08	3.30	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.54	113.45	0.077%	0.203%	2.355%	2.355%	1.42	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.59	113.50	0.079%	0.431%	3.312%	3.312%	1.67	4.69	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.59	121.54	0.039%	0.452%	3.468%	3.468%	1.80	4.89	4.80
IE0034074488	3407448	4.5 Treas Bnd 2020	113.90	113.75	0.136%	0.479%	4.064%	4.064%	2.04	5.30	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.27	117.20	0.057%	0.525%	4.274%	4.274%	2.15	5.74	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.24	109.05	0.171%	0.854%	5.517%	5.517%	2.73	7.82	7.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.43	103.20	0.221%	0.809%			3.00	8.66	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.18	119.85	0.269%	0.873%	5.632%	5.632%	3.19	8.79	8.52

Return Price Performance			Index Price 18-Mar-2014	Previous Index Price 17-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	104.15	104.12	0.033%	0.009%	-4.270%	-4.270%	0.33	0.92	0.91
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	115.65	0.042%	0.097%	-0.367%	-0.367%	0.47	1.34	1.33
IE0006857530	0685753	4.6 Treas Bnd 2016	112.49	112.48	0.014%	0.082%	0.823%	0.823%	0.58	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.72	117.62	0.083%	0.327%	2.539%	2.539%	1.08	3.30	3.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.40	115.27	0.119%	0.393%	3.185%	3.185%	1.42	4.20	4.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.88	116.74	0.118%	0.607%	4.069%	4.069%	1.67	4.69	4.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.03	123.92	0.090%	0.681%	4.481%	4.481%	1.80	4.89	4.80
IE0034074488	3407448	4.5 Treas Bnd 2020	118.02	117.82	0.173%	0.652%	4.792%	4.792%	2.04	5.30	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.34	119.22	0.102%	0.725%	5.165%	5.165%	2.15	5.74	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.12	112.89	0.205%	0.998%	6.131%	6.131%	2.73	7.82	7.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.43	103.75	-0.310%	0.399%			3.00	8.66	8.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.25	119.87	0.319%	-3.293%	1.817%	1.817%	3.19	8.79	8.52