

Irish Stock Exchange Daily Bond Index Report

Monday 3 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-Feb-2014	Previous Close Value 31-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.36	112.28	0.065%	0.07%	1.99%	1.99%	12.36%	5.23	5.10	2.50
All Bond Index (Return)	174.46	174.29	0.098%	0.10%	2.34%	2.34%	74.46%	5.23	5.10	2.50
Under 3 Bond Index (Clean)	99.34	99.31	0.023%	0.02%	-0.26%	-0.26%	-0.66%	1.79	1.78	0.76
Under 3 Bond Index (Return)	144.82	144.74	0.055%	0.06%	0.13%	0.13%	44.82%	1.79	1.78	0.76
Under 5 Bond Index (Clean)	108.63	108.57	0.050%	0.05%	0.54%	0.54%	8.63%	2.96	2.92	1.36
Under 5 Bond Index (Return)	159.45	159.32	0.083%	0.08%	0.92%	0.92%	59.45%	2.96	2.92	1.36
Under 10 Bond Index (Clean)	111.93	111.86	0.070%	0.07%	1.76%	1.76%	11.93%	4.50	4.40	2.09
Under 10 Bond Index (Return)	169.47	169.30	0.103%	0.10%	2.12%	2.12%	69.47%	4.50	4.40	2.09
5 Plus Bond Index (Clean)	116.17	116.08	0.073%	0.07%	2.77%	2.77%	16.17%	6.39	6.22	2.77
5 Plus Bond Index (Return)	186.14	185.94	0.105%	0.10%	3.10%	3.10%	86.14%	6.39	6.22	2.77
10 Plus Bond Index (Clean)	117.98	117.93	0.043%	0.04%	3.06%	3.06%	17.98%	8.49	8.20	3.46
10 Plus Bond Index (Return)	196.38	196.23	0.076%	0.08%	3.36%	3.36%	96.38%	8.49	8.20	3.46

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.08	4.32	350	108.39	0.00	3,630	3,778	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.50	3.78	165	115.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.25	3.67	291	111.92	0.00	10,168	11,007	11380
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.59	1.63	108	116.22	0.00	6,413	7,348	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.60	1.33	108	113.93	0.00	9,396	10,540	10665
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.30	2.77	230	115.08	0.00	7,700	8,647	8861
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.31	1.75	108	122.05	0.00	6,875	8,271	8391
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.45	3.59	291	116.03	0.00	11,809	13,278	13702
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.78	1.48	108	117.26	0.00	9,092	10,527	10661
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.76	3.42	320	110.17	0.00	5,030	5,357	5529
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.89	0.19	20	101.08	0.00	3,754	3,787	3794
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.19	4.84	327	122.03	0.00	11,745	13,765	14333

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	25.50%	11.60%	4.80%						4.00%	25.70%	11.80%	4.90%		
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%	74.40%	33.70%	14.00%						11.50%	74.30%	34.00%	14.10%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%						7.50%		22.30%	9.20%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.30%	13.40%						10.80%		31.90%	13.20%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%					9.00%			11.00%	13.60%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%					8.50%			10.40%	12.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.90%					13.90%			17.00%	21.00%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.50%					10.80%			13.20%	16.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.80%	8.40%					5.60%			6.90%	8.50%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	3.90%				6.00%	21.60%				3.80%				5.80%	20.90%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.60%	78.40%			14.50%				22.00%	79.10%
									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 03-Feb-2014	Previous Index Price 31-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.08	104.08	-0.005%	-0.005%	-0.784%	-0.784%	0.53	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.50	111.50	0.002%	0.002%	-1.418%	-1.418%	0.68	1.46	1.45
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.22	0.032%	0.032%	-0.078%	-0.078%	0.79	2.07	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.59	114.53	0.052%	0.052%	0.796%	0.796%	1.42	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.60	112.50	0.086%	0.086%	1.503%	1.503%	1.69	4.31	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.30	112.23	0.062%	0.062%	2.142%	2.142%	1.96	4.81	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.31	120.20	0.092%	0.092%	2.374%	2.374%	2.08	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.45	112.34	0.098%	0.098%	2.732%	2.732%	2.32	5.41	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.78	115.68	0.089%	0.089%	2.952%	2.952%	2.42	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.76	106.69	0.066%	0.066%	3.117%	3.117%	3.04	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.89	100.81	0.082%	0.082%			3.29	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.19	117.16	0.032%	0.032%	3.011%	3.011%	3.50	8.49	8.20

Return Price Performance			Index Price 03-Feb-2014	Previous Index Price 31-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.39	108.36	0.030%	0.030%	-0.370%	-0.370%	0.53	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.28	115.21	0.061%	0.061%	-0.730%	-0.730%	0.68	1.46	1.45
IE0006857530	0685753	4.6 Treas Bnd 2016	111.92	111.85	0.064%	0.064%	0.307%	0.307%	0.79	2.07	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.22	116.12	0.090%	0.090%	1.234%	1.234%	1.42	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.93	113.79	0.119%	0.119%	1.866%	1.866%	1.69	4.31	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.08	114.97	0.092%	0.092%	2.461%	2.461%	1.96	4.81	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.05	121.89	0.130%	0.130%	2.814%	2.814%	2.08	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	116.03	115.89	0.127%	0.127%	3.028%	3.028%	2.32	5.41	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.26	117.12	0.123%	0.123%	3.335%	3.335%	2.42	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.17	110.07	0.093%	0.093%	3.368%	3.368%	3.04	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.08	100.97	0.110%	0.110%			3.29	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.03	121.95	0.067%	0.067%	3.325%	3.325%	3.50	8.49	8.20