

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Feb-2014	Previous Close Value 04-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.51	112.22	0.255%	0.20%	2.12%	2.12%	12.51%	5.22	5.10	2.47
All Bond Index (Return)	174.72	174.27	0.260%	0.25%	2.50%	2.50%	74.72%	5.22	5.10	2.47
Under 3 Bond Index (Clean)	99.33	99.30	0.030%	0.01%	-0.27%	-0.27%	-0.67%	1.78	1.77	0.74
Under 3 Bond Index (Return)	144.84	144.79	0.041%	0.07%	0.15%	0.15%	44.84%	1.78	1.77	0.74
Under 5 Bond Index (Clean)	108.69	108.56	0.123%	0.11%	0.59%	0.59%	8.69%	2.95	2.91	1.33
Under 5 Bond Index (Return)	159.58	159.37	0.132%	0.16%	1.00%	1.00%	59.58%	2.95	2.91	1.33
Under 10 Bond Index (Clean)	112.08	111.82	0.232%	0.20%	1.89%	1.89%	12.08%	4.49	4.40	2.05
Under 10 Bond Index (Return)	169.72	169.32	0.238%	0.25%	2.27%	2.27%	69.72%	4.49	4.40	2.05
5 Plus Bond Index (Clean)	116.36	115.99	0.322%	0.24%	2.95%	2.95%	16.36%	6.38	6.21	2.74
5 Plus Bond Index (Return)	186.49	185.88	0.326%	0.29%	3.30%	3.30%	86.49%	6.38	6.21	2.74
10 Plus Bond Index (Clean)	118.16	117.74	0.359%	0.20%	3.22%	3.22%	18.16%	8.48	8.20	3.44
10 Plus Bond Index (Return)	196.71	196.01	0.359%	0.25%	3.54%	3.54%	96.71%	8.48	8.20	3.44

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	4.34	352	108.42	0.00	3,630	3,778	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.46	3.83	167	115.29	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.24	3.69	293	111.93	0.00	10,168	11,006	11381
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.72	1.66	110	116.38	0.00	6,413	7,356	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.73	1.36	110	114.08	0.00	9,326	10,615	10742
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.48	2.80	232	115.28	0.00	7,700	8,661	8876
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.44	1.78	110	122.22	0.00	6,878	8,282	8404
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.70	3.61	293	116.32	0.00	11,809	13,309	13735
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.97	1.51	110	117.48	0.00	9,092	10,544	10681
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.97	3.44	322	110.41	0.00	5,031	5,382	5555
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.06	0.21	22	101.26	0.00	3,750	3,793	3801
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.37	4.87	329	122.24	0.00	11,745	13,786	14357

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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%	25.50%	11.50%	4.80%					4.00%	25.70%	11.70%	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%	33.60%	13.90%					11.50%	74.30%	33.90%	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	11.00%		32.40%	13.40%					10.90%		32.00%	13.30%				
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%	12.80%			
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%				5.90%	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%					21.90%	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 05-Feb-2014	Previous Index Price 04-Feb-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	104.07	0.010%	-0.003%	-0.782%	-0.782%	0.49	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.46	111.46	-0.004%	-0.035%	-1.454%	-1.454%	0.66	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	108.24	108.20	0.037%	0.018%	-0.092%	-0.092%	0.78	2.06	2.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.72	114.50	0.192%	0.162%	0.906%	0.906%	1.37	3.41	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.73	112.50	0.204%	0.204%	1.623%	1.623%	1.65	4.30	4.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.48	112.18	0.265%	0.220%	2.303%	2.303%	1.92	4.80	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.44	120.19	0.212%	0.204%	2.489%	2.489%	2.05	4.99	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	112.70	112.29	0.370%	0.328%	2.967%	2.967%	2.27	5.40	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	115.63	0.291%	0.251%	3.118%	3.118%	2.39	5.84	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.97	106.53	0.413%	0.267%	3.325%	3.325%	3.01	7.64	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.06	100.68	0.374%	0.243%			3.28	8.47	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.37	116.96	0.355%	0.184%	3.166%	3.166%	3.48	8.48	8.20

Return Price Performance			Index Price 05-Feb-2014	Previous Index Price 04-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.42	108.40	0.021%	0.054%	-0.346%	-0.346%	0.49	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.29	115.27	0.016%	0.065%	-0.726%	-0.726%	0.66	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	111.93	111.88	0.047%	0.074%	0.317%	0.317%	0.78	2.06	2.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.38	116.14	0.202%	0.224%	1.369%	1.369%	1.37	3.41	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.08	113.84	0.213%	0.257%	2.006%	2.006%	1.65	4.30	4.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.28	114.97	0.270%	0.268%	2.641%	2.641%	1.92	4.80	4.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.22	121.95	0.222%	0.267%	2.954%	2.954%	2.05	4.99	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	116.32	115.89	0.368%	0.370%	3.278%	3.278%	2.27	5.40	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.48	117.13	0.300%	0.307%	3.525%	3.525%	2.39	5.84	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.41	109.96	0.410%	0.308%	3.591%	3.591%	3.01	7.64	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.26	100.87	0.384%	0.289%			3.28	8.47	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.24	121.81	0.352%	0.237%	3.500%	3.500%	3.48	8.48	8.20