

Irish Stock Exchange Daily Bond Index Report

Thursday 6 February, 2014

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Feb-2014	Previous Close Value 05-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.32	112.51	-0.163%	0.03%	1.96%	1.96%	12.32%	5.22	5.09	2.50
All Bond Index (Return)	174.47	174.72	-0.147%	0.10%	2.35%	2.35%	74.47%	5.22	5.09	2.50
Under 3 Bond Index (Clean)	99.31	99.33	-0.015%	0.00%	-0.29%	-0.29%	-0.69%	1.78	1.77	0.74
Under 3 Bond Index (Return)	144.84	144.84	-0.003%	0.07%	0.14%	0.14%	44.84%	1.78	1.77	0.74
Under 5 Bond Index (Clean)	108.59	108.69	-0.096%	0.01%	0.50%	0.50%	8.59%	2.94	2.90	1.36
Under 5 Bond Index (Return)	159.45	159.58	-0.083%	0.08%	0.92%	0.92%	59.45%	2.94	2.90	1.36
Under 10 Bond Index (Clean)	111.89	112.08	-0.163%	0.03%	1.73%	1.73%	11.89%	4.48	4.39	2.09
Under 10 Bond Index (Return)	169.47	169.72	-0.148%	0.10%	2.12%	2.12%	69.47%	4.48	4.39	2.09
5 Plus Bond Index (Clean)	116.14	116.36	-0.196%	0.05%	2.74%	2.74%	16.14%	6.38	6.21	2.77
5 Plus Bond Index (Return)	186.15	186.49	-0.180%	0.11%	3.11%	3.11%	86.15%	6.38	6.21	2.77
10 Plus Bond Index (Clean)	117.97	118.16	-0.160%	0.04%	3.05%	3.05%	17.97%	8.47	8.19	3.46
10 Plus Bond Index (Return)	196.43	196.71	-0.143%	0.10%	3.39%	3.39%	96.43%	8.47	8.19	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	4.35	353	108.42	0.00	3,630	3,778	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.43	3.85	168	115.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.22	3.71	294	111.92	0.00	10,171	11,004	11381
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.57	1.67	111	116.24	0.00	6,412	7,347	7454
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.52	1.37	111	113.89	0.00	9,326	10,494	10621
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.26	2.81	233	115.07	0.00	7,700	8,644	8860
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.13	1.79	111	121.92	0.00	6,878	8,263	8386
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.46	3.63	294	116.08	0.00	11,809	13,280	13708
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.74	1.52	111	117.26	0.00	9,092	10,523	10661
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.81	3.45	323	110.26	0.00	5,033	5,374	5547
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.90	0.21	23	101.11	0.00	3,755	3,784	3792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.18	4.88	330	122.06	0.00	11,745	13,763	14337

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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%	11.60%	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%	34.10%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.60%		22.30%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%					10.80%		31.80%	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%	12.80%			
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%					22.00%	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 06-Feb-2014	Previous Index Price 05-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	104.07	104.08	-0.012%	-0.014%	-0.793%	-0.793%	0.49	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.43	111.46	-0.022%	-0.057%	-1.477%	-1.477%	0.66	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	108.24	-0.016%	0.003%	-0.108%	-0.108%	0.78	2.06	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	114.72	-0.131%	0.031%	0.774%	0.774%	1.41	3.40	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.52	112.73	-0.186%	0.018%	1.433%	1.433%	1.70	4.30	4.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.26	112.48	-0.196%	0.024%	2.103%	2.103%	1.96	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.13	120.44	-0.257%	-0.054%	2.225%	2.225%	2.10	4.99	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.46	112.70	-0.220%	0.107%	2.741%	2.741%	2.31	5.40	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.74	115.97	-0.203%	0.048%	2.909%	2.909%	2.42	5.84	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.81	106.97	-0.151%	0.115%	3.168%	3.168%	3.03	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.90	101.06	-0.153%	0.089%			3.29	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.18	117.37	-0.162%	0.021%	2.999%	2.999%	3.50	8.48	8.19

Return Price Performance			Index Price 06-Feb-2014	Previous Index Price 05-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	108.42	0.000%	0.054%	-0.346%	-0.346%	0.49	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.28	115.29	-0.002%	0.063%	-0.728%	-0.728%	0.66	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	111.92	111.93	-0.004%	0.070%	0.313%	0.313%	0.78	2.06	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	116.38	-0.116%	0.108%	1.252%	1.252%	1.41	3.40	3.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.89	114.08	-0.174%	0.083%	1.829%	1.829%	1.70	4.30	4.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.07	115.28	-0.180%	0.087%	2.456%	2.456%	1.96	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.92	122.22	-0.241%	0.026%	2.707%	2.707%	2.10	4.99	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	116.08	116.32	-0.202%	0.167%	3.070%	3.070%	2.31	5.40	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.26	117.48	-0.188%	0.118%	3.330%	3.330%	2.42	5.84	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.26	110.41	-0.138%	0.170%	3.448%	3.448%	3.03	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.11	101.26	-0.144%	0.145%			3.29	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.06	122.24	-0.143%	0.093%	3.352%	3.352%	3.50	8.48	8.19