

Irish Stock Exchange Daily Bond Index Report

Monday 10 February, 2014

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Feb-2014	Previous Close Value 07-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.35	112.37	-0.019%	0.05%	1.98%	1.98%	12.35%	5.21	5.09	2.49
All Bond Index (Return)	174.58	174.55	0.015%	0.17%	2.41%	2.41%	74.58%	5.21	5.09	2.49
Under 3 Bond Index (Clean)	99.31	99.31	-0.001%	-0.01%	-0.29%	-0.29%	-0.69%	1.78	1.76	0.73
Under 3 Bond Index (Return)	144.90	144.85	0.032%	0.11%	0.18%	0.18%	44.90%	1.78	1.76	0.73
Under 5 Bond Index (Clean)	108.59	108.60	-0.011%	0.02%	0.50%	0.50%	8.59%	2.94	2.90	1.35
Under 5 Bond Index (Return)	159.53	159.49	0.024%	0.13%	0.97%	0.97%	59.53%	2.94	2.90	1.35
Under 10 Bond Index (Clean)	111.87	111.90	-0.021%	0.01%	1.71%	1.71%	11.87%	4.48	4.39	2.09
Under 10 Bond Index (Return)	169.52	169.50	0.013%	0.13%	2.15%	2.15%	69.52%	4.48	4.39	2.09
5 Plus Bond Index (Clean)	116.17	116.20	-0.023%	0.07%	2.77%	2.77%	16.17%	6.38	6.21	2.76
5 Plus Bond Index (Return)	186.29	186.27	0.011%	0.19%	3.19%	3.19%	86.29%	6.38	6.21	2.76
10 Plus Bond Index (Clean)	118.20	118.21	-0.007%	0.24%	3.26%	3.26%	18.20%	8.47	8.19	3.44
10 Plus Bond Index (Return)	196.90	196.85	0.028%	0.34%	3.64%	3.64%	96.90%	8.47	8.19	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	4.40	357	108.47	0.00	3,630	3,778	3938
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.42	3.94	172	115.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.21	3.76	298	111.97	0.00	10,171	11,006	11388
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.60	1.73	115	116.33	0.00	6,403	7,348	7459
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.52	1.42	115	113.94	0.00	9,326	10,494	10626
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.29	2.86	237	115.14	0.00	7,718	8,646	8866
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.15	1.86	115	122.01	0.00	6,873	8,264	8392
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.30	3.67	298	115.97	0.00	11,809	13,261	13695
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.63	1.58	115	117.21	0.00	9,107	10,467	10609
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.98	3.49	327	110.47	0.00	5,033	5,384	5560
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.03	0.25	27	101.28	0.00	3,770	3,801	3810
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.44	4.94	334	122.38	0.00	11,749	13,794	14374

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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%	20.80%				13.90%			17.00%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.30%	16.50%				10.70%			13.20%	16.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.80%	8.50%				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%			3.90%				5.80%	21.00%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.70%	78.40%		14.60%				22.00%	79.00%		
									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 10-Feb-2014	Previous Index Price 07-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	104.07	0.008%	-0.010%	-0.788%	-0.788%	0.46	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.42	111.42	-0.006%	-0.074%	-1.493%	-1.493%	0.64	1.44	1.43
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.22	-0.005%	-0.005%	-0.115%	-0.115%	0.78	2.05	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.60	114.61	-0.010%	0.057%	0.800%	0.800%	1.40	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.52	112.55	-0.025%	0.020%	1.435%	1.435%	1.69	4.29	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.29	112.30	-0.016%	0.046%	2.126%	2.126%	1.95	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.15	120.18	-0.027%	-0.037%	2.242%	2.242%	2.10	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.30	112.31	-0.013%	-0.036%	2.595%	2.595%	2.34	5.39	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.63	115.71	-0.069%	-0.043%	2.816%	2.816%	2.43	5.83	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.98	106.99	-0.014%	0.275%	3.332%	3.332%	3.01	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.03	101.05	-0.025%	0.213%			3.28	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.44	117.44	-0.002%	0.242%	3.226%	3.226%	3.48	8.48	8.19

Return Price Performance			Index Price 10-Feb-2014	Previous Index Price 07-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	108.47	108.43	0.042%	0.104%	-0.296%	-0.296%	0.46	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.30	0.054%	0.127%	-0.665%	-0.665%	0.64	1.44	1.43
IE0006857530	0685753	4.6 Treas Bnd 2016	111.97	111.93	0.029%	0.108%	0.351%	0.351%	0.78	2.05	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.33	116.30	0.028%	0.185%	1.330%	1.330%	1.40	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.93	0.009%	0.128%	1.876%	1.876%	1.69	4.29	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.14	115.12	0.017%	0.150%	2.521%	2.521%	1.95	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.01	121.99	0.013%	0.096%	2.778%	2.778%	2.10	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	115.97	115.95	0.019%	0.072%	2.971%	2.971%	2.34	5.39	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.21	117.24	-0.033%	0.074%	3.285%	3.285%	2.43	5.83	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.47	110.45	0.015%	0.362%	3.647%	3.647%	3.01	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.28	101.27	0.003%	0.306%			3.28	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.38	122.34	0.034%	0.353%	3.621%	3.621%	3.48	8.48	8.19