

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 February, 2014

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Feb-2014	Previous Close Value 10-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.38	112.35	0.032%	0.09%	2.01%	2.01%	12.38%	5.21	5.09	2.49
All Bond Index (Return)	174.65	174.58	0.042%	0.21%	2.46%	2.46%	74.65%	5.21	5.09	2.49
Under 3 Bond Index (Clean)	99.30	99.31	-0.003%	-0.01%	-0.29%	-0.29%	-0.70%	1.77	1.76	0.73
Under 3 Bond Index (Return)	144.91	144.90	0.008%	0.12%	0.19%	0.19%	44.91%	1.77	1.76	0.73
Under 5 Bond Index (Clean)	108.60	108.59	0.008%	0.02%	0.51%	0.51%	8.60%	2.94	2.90	1.34
Under 5 Bond Index (Return)	159.56	159.53	0.020%	0.15%	0.99%	0.99%	59.56%	2.94	2.90	1.34
Under 10 Bond Index (Clean)	111.90	111.87	0.026%	0.04%	1.73%	1.73%	11.90%	4.48	4.39	2.08
Under 10 Bond Index (Return)	169.58	169.52	0.037%	0.17%	2.19%	2.19%	69.58%	4.48	4.39	2.08
5 Plus Bond Index (Clean)	116.22	116.17	0.044%	0.12%	2.82%	2.82%	16.22%	6.37	6.20	2.76
5 Plus Bond Index (Return)	186.39	186.29	0.054%	0.24%	3.24%	3.24%	86.39%	6.37	6.20	2.76
10 Plus Bond Index (Clean)	118.27	118.20	0.056%	0.29%	3.31%	3.31%	18.27%	8.47	8.19	3.43
10 Plus Bond Index (Return)	197.03	196.90	0.065%	0.41%	3.70%	3.70%	97.03%	8.47	8.19	3.43

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	104.06	4.41	358	108.47	0.00	3,630	3,777	3938
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.40	3.97	173	115.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.21	3.77	299	111.98	0.00	10,171	11,006	11389
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.62	1.75	116	116.36	0.00	6,391	7,339	7451
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.54	1.43	116	113.97	0.00	9,326	10,496	10629
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.33	2.87	238	115.19	0.00	7,718	8,669	8891
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.16	1.88	116	122.04	0.00	6,871	8,259	8387
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.34	3.69	299	116.02	0.00	11,809	13,266	13701
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.68	1.59	116	117.27	0.00	9,107	10,535	10680
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.06	3.51	328	110.57	0.00	5,028	5,389	5565
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.10	0.26	28	101.36	0.00	3,770	3,811	3821
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.50	4.96	335	122.45	0.00	11,749	13,804	14387

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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%					7.50%		22.30%	9.20%				
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%			16.80%	20.80%				13.90%			17.00%	20.90%			
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%	8.50%				5.60%			6.90%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				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 11-Feb-2014	Previous Index Price 10-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	104.06	104.07	-0.012%	-0.022%	-0.801%	-0.801%	0.47	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.40	111.42	-0.015%	-0.090%	-1.508%	-1.508%	0.64	1.44	1.43
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.21	0.000%	-0.005%	-0.115%	-0.115%	0.77	2.05	2.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.62	114.60	0.015%	0.072%	0.815%	0.815%	1.39	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.54	112.52	0.020%	0.040%	1.456%	1.456%	1.69	4.29	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.33	112.29	0.036%	0.082%	2.162%	2.162%	1.95	4.79	4.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.16	120.15	0.008%	-0.029%	2.251%	2.251%	2.09	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.34	112.30	0.038%	0.003%	2.634%	2.634%	2.33	5.39	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.68	115.63	0.046%	0.003%	2.863%	2.863%	2.42	5.83	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.06	106.98	0.079%	0.354%	3.415%	3.415%	3.00	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.10	101.03	0.072%	0.286%			3.27	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.50	117.44	0.051%	0.293%	3.279%	3.279%	3.47	8.47	8.19

Return Price Performance			Index Price 11-Feb-2014	Previous Index Price 10-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	108.47	0.000%	0.104%	-0.296%	-0.296%	0.47	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.36	0.005%	0.132%	-0.660%	-0.660%	0.64	1.44	1.43
IE0006857530	0685753	4.6 Treas Bnd 2016	111.98	111.97	0.011%	0.119%	0.362%	0.362%	0.77	2.05	2.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.36	116.33	0.028%	0.214%	1.359%	1.359%	1.39	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.97	113.94	0.031%	0.159%	1.907%	1.907%	1.69	4.29	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.19	115.14	0.045%	0.196%	2.567%	2.567%	1.95	4.79	4.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.04	122.01	0.021%	0.117%	2.800%	2.800%	2.09	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	116.02	115.97	0.047%	0.119%	3.020%	3.020%	2.33	5.39	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.27	117.21	0.057%	0.131%	3.344%	3.344%	2.42	5.83	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.57	110.47	0.087%	0.450%	3.737%	3.737%	3.00	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.36	101.28	0.080%	0.386%			3.27	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.45	122.38	0.061%	0.415%	3.684%	3.684%	3.47	8.47	8.19