

Irish Stock Exchange Daily Bond Index Report

Thursday 13 February, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 13-Feb-2014	Previous Close Value 12-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	112.39	-0.058%	0.03%	1.96%	1.96%	12.32%	5.20	5.08	2.49
All Bond Index (Return)	174.60	174.68	-0.045%	0.18%	2.43%	2.43%	74.60%	5.20	5.08	2.49
Under 3 Bond Index (Clean)	99.28	99.27	0.003%	-0.04%	-0.32%	-0.32%	-0.72%	1.77	1.76	0.72
Under 3 Bond Index (Return)	144.90	144.88	0.014%	0.11%	0.19%	0.19%	44.90%	1.77	1.76	0.72
Under 5 Bond Index (Clean)	108.58	108.58	-0.004%	0.00%	0.49%	0.49%	8.58%	2.93	2.89	1.34
Under 5 Bond Index (Return)	159.56	159.55	0.008%	0.15%	0.99%	0.99%	59.56%	2.93	2.89	1.34
Under 10 Bond Index (Clean)	111.84	111.90	-0.057%	-0.02%	1.68%	1.68%	11.84%	4.47	4.38	2.09
Under 10 Bond Index (Return)	169.53	169.60	-0.044%	0.13%	2.16%	2.16%	69.53%	4.47	4.38	2.09
5 Plus Bond Index (Clean)	116.14	116.24	-0.086%	0.05%	2.75%	2.75%	16.14%	6.37	6.20	2.76
5 Plus Bond Index (Return)	186.31	186.44	-0.072%	0.20%	3.20%	3.20%	86.31%	6.37	6.20	2.76
10 Plus Bond Index (Clean)	118.22	118.30	-0.063%	0.25%	3.27%	3.27%	18.22%	8.46	8.18	3.43
10 Plus Bond Index (Return)	197.00	197.09	-0.049%	0.39%	3.69%	3.69%	97.00%	8.46	8.18	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	104.02	4.44	360	108.46	0.00	3,630	3,776	3937
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.43	4.01	175	115.44	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.18	3.79	301	111.98	0.00	10,170	11,003	11389
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.59	1.78	118	116.36	0.00	6,392	7,323	7436
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.52	1.46	118	113.98	0.00	9,326	10,494	10629
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.24	2.89	240	115.13	0.00	7,718	8,663	8886
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.06	1.91	118	121.97	0.00	6,790	8,149	8279
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.27	3.71	301	115.98	0.00	11,809	13,257	13695
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.58	1.62	118	117.19	0.00	9,107	10,525	10673
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.98	3.53	330	110.51	0.00	5,033	5,385	5562
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.06	0.28	30	101.33	0.00	3,771	3,816	3826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.45	4.99	337	122.44	0.00	11,749	13,799	14385

Irish Stock Exchange Daily Bond Index Report

Thursday 13 February, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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
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%	13.40%							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	8.50%			10.40%	12.80%						8.40%			10.30%	12.70%	
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%			13.40%	16.60%						10.80%			13.30%	16.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.90%	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%	21.70%					3.90%				5.90%	21.00%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.70%	78.30%				14.60%				22.00%	79.00%
									100%	100%	100%	100%	100%	100%	100%				100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 13 February, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2014	Previous Index Price 12-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	104.02	104.04	-0.016%	-0.062%	-0.841%	-0.841%	0.46	1.00	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	111.43	111.34	0.080%	-0.064%	-1.483%	-1.483%	0.57	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	108.18	108.17	0.009%	-0.030%	-0.140%	-0.140%	0.77	2.04	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.59	114.59	-0.004%	0.045%	0.789%	0.789%	1.39	3.39	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.52	112.54	-0.013%	0.022%	1.438%	1.438%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.24	112.33	-0.076%	0.006%	2.085%	2.085%	1.96	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.06	120.16	-0.077%	-0.110%	2.168%	2.168%	2.10	4.97	4.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.27	112.37	-0.093%	-0.062%	2.567%	2.567%	2.34	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.58	115.72	-0.124%	-0.091%	2.767%	2.767%	2.44	5.82	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.98	107.09	-0.098%	0.279%	3.337%	3.337%	3.01	7.62	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.06	101.13	-0.074%	0.243%			3.28	8.45	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.45	117.52	-0.060%	0.252%	3.236%	3.236%	3.47	8.46	8.18

Return Price Performance			Index Price 13-Feb-2014	Previous Index Price 12-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	108.46	108.46	-0.005%	0.088%	-0.313%	-0.313%	0.46	1.00	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	115.44	115.33	0.096%	0.196%	-0.596%	-0.596%	0.57	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	111.98	111.95	0.021%	0.117%	0.360%	0.360%	0.77	2.04	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.36	116.35	0.009%	0.214%	1.359%	1.359%	1.39	3.39	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	113.98	-0.003%	0.163%	1.911%	1.911%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.13	115.21	-0.063%	0.143%	2.513%	2.513%	1.96	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.97	122.05	-0.062%	0.064%	2.745%	2.745%	2.10	4.97	4.87
IE0034074488	3407448	4.5 Treas Bnd 2020	115.98	116.07	-0.080%	0.078%	2.977%	2.977%	2.34	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.19	117.32	-0.110%	0.062%	3.273%	3.273%	2.44	5.82	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.51	110.60	-0.085%	0.397%	3.683%	3.683%	3.01	7.62	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.33	101.40	-0.065%	0.362%			3.28	8.45	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.44	122.49	-0.045%	0.400%	3.669%	3.669%	3.47	8.46	8.18