

Irish Stock Exchange Daily Bond Index Report

Friday 14 February, 2014

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Feb-2014	Previous Close Value 13-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	112.32	0.022%	0.06%	1.98%	1.98%	12.35%	5.20	5.07	2.49
All Bond Index (Return)	174.66	174.60	0.033%	0.21%	2.46%	2.46%	74.66%	5.20	5.07	2.49
Under 3 Bond Index (Clean)	99.28	99.28	0.005%	-0.03%	-0.32%	-0.32%	-0.72%	1.77	1.76	0.72
Under 3 Bond Index (Return)	144.93	144.90	0.017%	0.13%	0.20%	0.20%	44.93%	1.77	1.76	0.72
Under 5 Bond Index (Clean)	108.60	108.58	0.019%	0.02%	0.51%	0.51%	8.60%	2.93	2.89	1.33
Under 5 Bond Index (Return)	159.61	159.56	0.030%	0.18%	1.02%	1.02%	59.61%	2.93	2.89	1.33
Under 10 Bond Index (Clean)	111.86	111.84	0.018%	0.00%	1.70%	1.70%	11.86%	4.46	4.37	2.09
Under 10 Bond Index (Return)	169.58	169.53	0.029%	0.16%	2.19%	2.19%	69.58%	4.46	4.37	2.09
5 Plus Bond Index (Clean)	116.17	116.14	0.024%	0.07%	2.77%	2.77%	16.17%	6.36	6.19	2.76
5 Plus Bond Index (Return)	186.37	186.31	0.035%	0.23%	3.23%	3.23%	86.37%	6.36	6.19	2.76
10 Plus Bond Index (Clean)	118.27	118.22	0.042%	0.29%	3.32%	3.32%	18.27%	8.46	8.18	3.43
10 Plus Bond Index (Return)	197.10	197.00	0.053%	0.44%	3.74%	3.74%	97.10%	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	104.01	4.45	361	108.46	0.00	3,630	3,775	3937
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.31	4.03	176	115.34	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.19	3.81	302	112.00	0.00	10,170	11,003	11390
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.66	1.79	119	116.46	0.00	6,402	7,329	7443
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.53	1.47	119	114.00	0.00	9,326	10,494	10631
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.26	2.91	241	115.17	0.00	7,718	8,664	8889
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.06	1.92	119	121.99	0.00	6,790	8,153	8283
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.32	3.72	302	116.04	0.00	11,819	13,264	13703
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.57	1.63	119	117.20	0.00	9,107	10,525	10673
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.00	3.54	331	110.53	0.00	5,033	5,385	5563
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.11	0.29	31	101.40	0.00	3,764	3,813	3824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.50	5.00	338	122.50	0.00	11,749	13,804	14392

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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%	13.40%					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%	20.90%				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%			13.30%	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%	21.60%			3.90%				5.90%	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 14-Feb-2014	Previous Index Price 13-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	104.01	104.02	-0.008%	-0.070%	-0.848%	-0.848%	0.46	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.31	111.43	-0.104%	-0.168%	-1.585%	-1.585%	0.63	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	108.19	108.18	0.009%	-0.020%	-0.131%	-0.131%	0.76	2.04	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.66	114.59	0.068%	0.114%	0.858%	0.858%	1.36	3.38	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.53	112.52	0.004%	0.027%	1.442%	1.442%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.26	112.24	0.018%	0.024%	2.103%	2.103%	1.95	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.06	120.06	0.000%	-0.110%	2.168%	2.168%	2.10	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.32	112.27	0.049%	-0.013%	2.618%	2.618%	2.33	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.57	115.58	-0.006%	-0.097%	2.761%	2.761%	2.44	5.81	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.00	106.98	0.011%	0.291%	3.349%	3.349%	3.01	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.11	101.06	0.057%	0.301%			3.27	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.50	117.45	0.038%	0.290%	3.276%	3.276%	3.47	8.46	8.18

Return Price Performance			Index Price 14-Feb-2014	Previous Index Price 13-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%	0.092%	-0.308%	-0.308%	0.46	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.34	115.44	-0.081%	0.115%	-0.676%	-0.676%	0.63	1.43	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	112.00	111.98	0.021%	0.138%	0.381%	0.381%	0.76	2.04	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.36	0.080%	0.294%	1.440%	1.440%	1.36	3.38	3.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.00	113.98	0.016%	0.178%	1.927%	1.927%	1.68	4.28	4.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.17	115.13	0.028%	0.170%	2.541%	2.541%	1.95	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.99	121.97	0.013%	0.077%	2.759%	2.759%	2.10	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	116.04	115.98	0.058%	0.135%	3.037%	3.037%	2.33	5.38	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.19	0.006%	0.068%	3.279%	3.279%	2.44	5.81	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.53	110.51	0.021%	0.418%	3.704%	3.704%	3.01	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.40	101.33	0.066%	0.429%			3.27	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.50	122.44	0.049%	0.449%	3.720%	3.720%	3.47	8.46	8.18