

Irish Stock Exchange Daily Bond Index Report

Monday 17 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Feb-2014	Previous Close Value 14-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.40	112.35	0.047%	0.10%	2.03%	2.03%	12.40%	5.20	5.07	2.48
All Bond Index (Return)	174.80	174.66	0.080%	0.29%	2.54%	2.54%	74.80%	5.20	5.07	2.48
Under 3 Bond Index (Clean)	99.31	99.28	0.026%	-0.01%	-0.29%	-0.29%	-0.69%	1.77	1.76	0.70
Under 3 Bond Index (Return)	145.01	144.93	0.059%	0.18%	0.26%	0.26%	45.01%	1.77	1.76	0.70
Under 5 Bond Index (Clean)	108.61	108.60	0.013%	0.03%	0.52%	0.52%	8.61%	2.92	2.89	1.32
Under 5 Bond Index (Return)	159.68	159.61	0.047%	0.23%	1.07%	1.07%	59.68%	2.92	2.89	1.32
Under 10 Bond Index (Clean)	111.90	111.86	0.038%	0.04%	1.73%	1.73%	11.90%	4.46	4.37	2.08
Under 10 Bond Index (Return)	169.69	169.58	0.070%	0.23%	2.26%	2.26%	69.69%	4.46	4.37	2.08
5 Plus Bond Index (Clean)	116.24	116.17	0.065%	0.14%	2.84%	2.84%	16.24%	6.36	6.19	2.75
5 Plus Bond Index (Return)	186.55	186.37	0.097%	0.33%	3.33%	3.33%	86.55%	6.36	6.19	2.75
10 Plus Bond Index (Clean)	118.38	118.27	0.090%	0.38%	3.41%	3.41%	18.38%	8.46	8.18	3.42
10 Plus Bond Index (Return)	197.34	197.10	0.122%	0.57%	3.87%	3.87%	97.34%	8.46	8.18	3.42

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	104.03	4.49	364	108.51	0.00	3,630	3,776	3939
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.33	4.10	179	115.43	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	3.84	305	112.07	0.00	10,170	11,006	11397
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.63	1.84	122	116.47	0.00	6,402	7,338	7456
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.55	1.50	122	114.06	0.00	9,300	10,497	10637
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.30	2.94	244	115.24	0.00	7,700	8,667	8894
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.13	1.97	122	122.11	0.00	6,826	8,157	8291
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.36	3.76	305	116.12	0.00	11,833	13,280	13724
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.64	1.67	122	117.31	0.00	9,094	10,532	10684
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.11	3.57	334	110.68	0.00	5,020	5,391	5571
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.21	0.32	34	101.52	0.00	3,763	3,809	3821
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.60	5.05	341	122.65	0.00	11,745	13,816	14409

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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%	9.30%				
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	8.50%			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%				5.80%	21.00%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					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 17-Feb-2014	Previous Index Price 14-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	104.03	104.01	0.014%	-0.056%	-0.834%	-0.834%	0.44	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.33	111.31	0.013%	-0.155%	-1.573%	-1.573%	0.61	1.42	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.19	0.030%	0.009%	-0.102%	-0.102%	0.74	2.03	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.63	114.66	-0.026%	0.087%	0.831%	0.831%	1.37	3.38	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.55	112.53	0.022%	0.049%	1.465%	1.465%	1.67	4.27	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.30	112.26	0.036%	0.060%	2.139%	2.139%	1.94	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.13	120.06	0.058%	-0.052%	2.228%	2.228%	2.09	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.36	112.32	0.036%	0.022%	2.654%	2.654%	2.32	5.38	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.64	115.57	0.065%	-0.032%	2.828%	2.828%	2.43	5.81	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.11	107.00	0.106%	0.396%	3.458%	3.458%	2.99	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.21	101.11	0.094%	0.395%			3.26	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.60	117.50	0.089%	0.380%	3.368%	3.368%	3.46	8.46	8.18

Return Price Performance			Index Price 17-Feb-2014	Previous Index Price 14-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	108.51	108.46	0.048%	0.140%	-0.260%	-0.260%	0.44	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.43	115.34	0.072%	0.187%	-0.605%	-0.605%	0.61	1.42	1.42
IE0006857530	0685753	4.6 Treas Bnd 2016	112.07	112.00	0.063%	0.200%	0.444%	0.444%	0.74	2.03	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.47	116.46	0.013%	0.307%	1.453%	1.453%	1.37	3.38	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.06	114.00	0.054%	0.233%	1.982%	1.982%	1.67	4.27	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.24	115.17	0.066%	0.237%	2.609%	2.609%	1.94	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.11	121.99	0.098%	0.175%	2.859%	2.859%	2.09	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	116.12	116.04	0.066%	0.202%	3.105%	3.105%	2.32	5.38	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	117.20	0.099%	0.167%	3.381%	3.381%	2.43	5.81	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.68	110.53	0.130%	0.549%	3.839%	3.839%	2.99	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.52	101.40	0.121%	0.551%			3.26	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.65	122.50	0.122%	0.572%	3.846%	3.846%	3.46	8.46	8.18