

Irish Stock Exchange Daily Bond Index Report

Friday 21 February, 2014

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Bond Indices Performance

Index	Close Value 21-Feb-2014	Previous Close Value 20-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.87	112.70	0.151%	0.52%	2.45%	2.45%	12.87%	5.19	5.07	2.39
All Bond Index (Return)	175.59	175.31	0.159%	0.75%	3.00%	3.00%	75.59%	5.19	5.07	2.39
Under 3 Bond Index (Clean)	99.45	99.42	0.032%	0.14%	-0.14%	-0.14%	-0.55%	1.76	1.75	0.58
Under 3 Bond Index (Return)	145.28	145.22	0.043%	0.37%	0.45%	0.45%	45.28%	1.76	1.75	0.58
Under 5 Bond Index (Clean)	108.93	108.84	0.080%	0.32%	0.81%	0.81%	8.93%	2.92	2.88	1.21
Under 5 Bond Index (Return)	160.21	160.07	0.090%	0.56%	1.40%	1.40%	60.21%	2.92	2.88	1.21
Under 10 Bond Index (Clean)	112.33	112.17	0.136%	0.42%	2.12%	2.12%	12.33%	4.46	4.37	1.99
Under 10 Bond Index (Return)	170.40	170.16	0.143%	0.65%	2.68%	2.68%	70.40%	4.46	4.37	1.99
5 Plus Bond Index (Clean)	116.80	116.58	0.188%	0.62%	3.33%	3.33%	16.80%	6.35	6.18	2.67
5 Plus Bond Index (Return)	187.51	187.14	0.193%	0.84%	3.86%	3.86%	87.51%	6.35	6.18	2.67
10 Plus Bond Index (Clean)	119.07	118.80	0.221%	0.97%	4.01%	4.01%	19.07%	8.45	8.17	3.35
10 Plus Bond Index (Return)	198.54	198.09	0.226%	1.18%	4.50%	4.50%	98.54%	8.45	8.17	3.35

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.08	0.04	3	104.11	0.00	3,630	3,778	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.39	4.19	183	115.58	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	3.89	309	112.31	0.00	10,168	11,025	11421
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.11	1.90	126	117.00	0.00	6,392	7,369	7491
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.02	1.55	126	114.57	0.00	9,300	10,510	10655
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.73	2.99	248	115.72	0.00	7,700	8,681	8911
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.63	2.04	126	122.67	0.00	6,831	8,241	8380
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.86	3.81	309	116.67	0.00	11,823	13,355	13806
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.15	1.73	126	117.88	0.00	9,094	10,563	10720
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.72	3.61	338	111.33	0.00	5,025	5,407	5588
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.83	0.35	38	102.18	0.00	3,756	3,825	3838
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	118.27	5.10	345	123.38	0.00	11,745	13,892	14491

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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%					3.80%	24.80%	11.30%	4.70%				
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%	75.10%	34.20%	14.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.60%		22.50%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%					10.80%		31.90%	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%	12.90%				8.50%			10.40%	12.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.90%				13.90%			17.10%	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%			6.80%	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%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.70%	78.40%		14.60%					22.00%	79.10%	
									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 21-Feb-2014	Previous Index Price 20-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	104.08	104.07	0.012%	-0.005%	-0.784%	-0.784%	0.32	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.39	111.37	0.015%	-0.100%	-1.519%	-1.519%	0.50	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.38	0.039%	0.189%	0.078%	0.078%	0.63	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.11	115.00	0.089%	0.499%	1.246%	1.246%	1.23	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.02	112.86	0.142%	0.460%	1.881%	1.881%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.73	112.56	0.158%	0.446%	2.533%	2.533%	1.86	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.63	120.44	0.162%	0.364%	2.653%	2.653%	1.99	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.86	112.68	0.162%	0.466%	3.109%	3.109%	2.24	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	115.97	0.160%	0.406%	3.278%	3.278%	2.34	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.72	107.42	0.279%	0.965%	4.044%	4.044%	2.92	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.83	101.60	0.231%	1.012%			3.18	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.27	118.02	0.219%	0.954%	3.960%	3.960%	3.39	8.45	8.17

Return Price Performance			Index Price 21-Feb-2014	Previous Index Price 20-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	104.11	104.09	0.023%	-3.919%	-4.303%	-4.303%	0.32	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.58	115.54	0.035%	0.320%	-0.473%	-0.473%	0.50	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	112.31	112.26	0.049%	0.419%	0.663%	0.663%	0.63	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.00	116.89	0.101%	0.766%	1.917%	1.917%	1.23	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.57	114.40	0.150%	0.682%	2.439%	2.439%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.72	115.53	0.164%	0.655%	3.037%	3.037%	1.86	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.67	122.46	0.172%	0.637%	3.334%	3.334%	1.99	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.67	116.47	0.167%	0.674%	3.591%	3.591%	2.24	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.88	117.68	0.169%	0.647%	3.877%	3.877%	2.34	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.33	111.02	0.280%	1.140%	4.450%	4.450%	2.92	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.18	101.94	0.239%	1.204%			3.18	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.38	123.10	0.222%	1.172%	4.466%	4.466%	3.39	8.45	8.17