

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Feb-2014	Previous Close Value 25-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.97	112.97	0.004%	0.61%	2.55%	2.55%	12.97%	5.19	5.07	2.37
All Bond Index (Return)	175.85	175.82	0.016%	0.89%	3.16%	3.16%	75.85%	5.19	5.07	2.37
Under 3 Bond Index (Clean)	99.44	99.46	-0.018%	0.13%	-0.16%	-0.16%	-0.56%	1.75	1.74	0.56
Under 3 Bond Index (Return)	145.35	145.35	-0.006%	0.42%	0.49%	0.49%	45.35%	1.75	1.74	0.56
Under 5 Bond Index (Clean)	108.94	108.95	-0.009%	0.33%	0.82%	0.82%	8.94%	2.91	2.87	1.19
Under 5 Bond Index (Return)	160.32	160.31	0.002%	0.63%	1.47%	1.47%	60.32%	2.91	2.87	1.19
Under 10 Bond Index (Clean)	112.38	112.39	-0.002%	0.47%	2.17%	2.17%	12.38%	4.44	4.36	1.97
Under 10 Bond Index (Return)	170.58	170.57	0.009%	0.76%	2.79%	2.79%	70.58%	4.44	4.36	1.97
5 Plus Bond Index (Clean)	116.96	116.95	0.012%	0.76%	3.47%	3.47%	16.96%	6.34	6.18	2.65
5 Plus Bond Index (Return)	187.86	187.82	0.022%	1.03%	4.06%	4.06%	87.86%	6.34	6.18	2.65
10 Plus Bond Index (Clean)	119.39	119.35	0.032%	1.24%	4.29%	4.29%	19.39%	8.44	8.17	3.31
10 Plus Bond Index (Return)	199.18	199.09	0.043%	1.50%	4.83%	4.83%	99.18%	8.44	8.17	3.31

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	0.10	8	104.13	0.00	3,630	3,776	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.26	4.31	188	115.57	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	3.96	314	112.37	0.00	10,197	11,025	11428
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.14	1.97	131	117.11	0.00	6,390	7,357	7483
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.05	1.62	131	114.67	0.00	9,308	10,523	10673
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.78	3.05	253	115.83	0.00	7,700	8,684	8919
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.71	2.12	131	122.83	0.00	6,779	8,184	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.97	3.87	314	116.84	0.00	11,818	13,351	13808
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.23	1.80	131	118.02	0.00	9,092	10,567	10730
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.89	3.67	343	111.56	0.00	5,025	5,421	5605
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.10	0.40	43	102.50	0.00	3,750	3,829	3844
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	118.60	5.18	350	123.78	0.00	11,772	13,986	14597

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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%					7.50%		22.40%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.20%	13.30%					10.80%		32.00%	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%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%				8.40%			10.30%	12.60%			
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%			6.90%	8.50%				5.70%			6.90%	8.50%			
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	4.00%				6.00%	21.50%			3.90%				5.80%	20.80%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%					21.80%	78.50%		14.70%					22.20%	79.20%	
									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 26-Feb-2014	Previous Index Price 25-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	104.06	-0.029%	-0.051%	-0.829%	-0.829%	0.31	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	111.26	111.36	-0.087%	-0.211%	-1.628%	-1.628%	0.48	1.39	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.43	-0.014%	0.185%	0.074%	0.074%	0.60	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.14	115.13	0.002%	0.526%	1.273%	1.273%	1.21	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.05	113.06	-0.004%	0.491%	1.913%	1.913%	1.55	4.25	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.78	112.82	-0.028%	0.490%	2.578%	2.578%	1.84	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.71	120.71	0.000%	0.431%	2.721%	2.721%	1.97	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	112.97	112.97	0.000%	0.565%	3.211%	3.211%	2.21	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.23	116.21	0.017%	0.471%	3.345%	3.345%	2.33	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.89	107.84	0.044%	1.129%	4.213%	4.213%	2.90	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.10	102.06	0.041%	1.280%			3.15	8.42	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.60	118.56	0.030%	1.232%	4.245%	4.245%	3.35	8.44	8.17

Return Price Performance			Index Price 26-Feb-2014	Previous Index Price 25-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	104.13	104.15	-0.016%	-3.905%	-4.290%	-4.290%	0.31	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	115.57	115.65	-0.064%	0.312%	-0.481%	-0.481%	0.48	1.39	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	112.37	112.38	-0.003%	0.471%	0.715%	0.715%	0.60	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.11	117.09	0.015%	0.856%	2.009%	2.009%	1.21	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.67	114.66	0.006%	0.767%	2.526%	2.526%	1.55	4.25	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.83	115.85	-0.018%	0.751%	3.135%	3.135%	1.84	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.83	122.81	0.013%	0.770%	3.470%	3.470%	1.97	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	116.84	116.83	0.010%	0.824%	3.745%	3.745%	2.21	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.02	117.99	0.029%	0.770%	4.003%	4.003%	2.33	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.56	111.50	0.052%	1.347%	4.664%	4.664%	2.90	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.50	102.45	0.051%	1.518%			3.15	8.42	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.78	123.73	0.040%	1.499%	4.803%	4.803%	3.35	8.44	8.17