

Irish Stock Exchange Daily Bond Index Report

Friday 28 February, 2014

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Feb-2014	Previous Close Value 27-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.29	113.36	-0.060%	0.90%	2.84%	2.84%	13.29%	5.18	5.06	2.32
All Bond Index (Return)	176.37	176.45	-0.048%	1.19%	3.46%	3.46%	76.37%	5.18	5.06	2.32
Under 3 Bond Index (Clean)	99.44	99.45	-0.009%	0.12%	-0.16%	-0.16%	-0.56%	1.74	1.73	0.55
Under 3 Bond Index (Return)	145.38	145.37	0.003%	0.44%	0.51%	0.51%	45.38%	1.74	1.73	0.55
Under 5 Bond Index (Clean)	109.06	109.07	-0.016%	0.44%	0.93%	0.93%	9.06%	2.90	2.87	1.15
Under 5 Bond Index (Return)	160.53	160.54	-0.003%	0.76%	1.60%	1.60%	60.53%	2.90	2.87	1.15
Under 10 Bond Index (Clean)	112.65	112.70	-0.043%	0.71%	2.42%	2.42%	12.65%	4.44	4.36	1.91
Under 10 Bond Index (Return)	171.02	171.07	-0.030%	1.02%	3.06%	3.06%	71.02%	4.44	4.36	1.91
5 Plus Bond Index (Clean)	117.39	117.49	-0.083%	1.13%	3.85%	3.85%	17.39%	6.34	6.18	2.59
5 Plus Bond Index (Return)	188.57	188.70	-0.070%	1.42%	4.45%	4.45%	88.57%	6.34	6.18	2.59
10 Plus Bond Index (Clean)	119.94	120.11	-0.139%	1.71%	4.77%	4.77%	19.94%	8.44	8.17	3.26
10 Plus Bond Index (Return)	200.11	200.35	-0.122%	1.98%	5.33%	5.33%	100.11%	8.44	8.17	3.26

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	104.02	0.12	10	104.14	0.00	3,630	3,776	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.24	4.35	190	115.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	3.98	316	112.40	0.00	10,197	11,056	11462
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.33	2.00	133	117.33	0.00	6,389	7,369	7497
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.31	1.64	133	114.95	0.00	9,313	10,547	10700
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.10	3.07	255	116.18	0.00	7,700	8,709	8946
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.04	2.15	133	123.19	0.00	6,767	8,190	8336
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.36	3.90	316	117.26	0.00	11,818	13,397	13857
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.66	1.82	133	118.48	0.00	9,092	10,607	10772
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.32	3.69	345	112.00	0.00	5,015	5,432	5616
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.60	0.42	45	103.02	0.00	3,750	3,847	3863
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.14	5.21	352	124.34	0.00	11,758	14,008	14621

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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%	25.40%	11.50%	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%	74.50%	33.80%	14.00%					11.50%	75.20%	34.30%	14.20%				
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%	13.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			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%				5.60%			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%				5.90%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.80%	78.50%		14.70%					22.10%	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 28-Feb-2014	Previous Index Price 27-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	104.03	-0.010%	-0.062%	-0.841%	-0.841%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	111.24	111.26	-0.018%	-0.234%	-1.651%	-1.651%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.43	-0.009%	0.188%	0.077%	0.077%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.33	115.35	-0.017%	0.696%	1.444%	1.444%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.31	113.34	-0.022%	0.722%	2.147%	2.147%	1.50	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.10	113.15	-0.044%	0.775%	2.870%	2.870%	1.78	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.04	121.13	-0.074%	0.706%	3.002%	3.002%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	113.36	113.41	-0.042%	0.912%	3.568%	3.568%	2.15	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.66	116.71	-0.047%	0.845%	3.730%	3.730%	2.26	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.32	108.48	-0.147%	1.528%	4.624%	4.624%	2.84	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.60	102.74	-0.133%	1.774%			3.10	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.14	119.30	-0.141%	1.690%	4.717%	4.717%	3.30	8.44	8.17

Return Price Performance			Index Price 28-Feb-2014	Previous Index Price 27-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	104.14	104.14	0.003%	-3.894%	-4.279%	-4.279%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	115.59	0.003%	0.330%	-0.463%	-0.463%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	112.40	112.40	0.003%	0.496%	0.740%	0.740%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.33	117.34	-0.004%	1.050%	2.205%	2.205%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.95	114.96	-0.010%	1.018%	2.781%	2.781%	1.50	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	116.21	-0.033%	1.050%	3.441%	3.441%	1.78	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.19	123.27	-0.060%	1.067%	3.775%	3.775%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.26	117.29	-0.030%	1.182%	4.114%	4.114%	2.15	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.48	118.52	-0.035%	1.162%	4.408%	4.408%	2.26	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.00	112.15	-0.134%	1.752%	5.082%	5.082%	2.84	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.02	103.15	-0.124%	2.029%			3.10	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.34	124.50	-0.122%	1.964%	5.284%	5.284%	3.30	8.44	8.17