

# Irish Stock Exchange Weekly Bond Index Report

Friday 7 February, 2014

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 7-Feb-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 31-Jan-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	112.37	0.07%	0.07%	2.00%	2.00%	12.37%	5.22	5.09	2.49
All Bond Index (Return)	174.55	0.15%	0.15%	2.40%	2.40%	74.55%	5.22	5.09	2.49
Under 3 Bond Index (Clean)	99.31	-0.01%	-0.01%	-0.29%	-0.29%	-0.69%	1.78	1.76	0.74
Under 3 Bond Index (Return)	144.85	0.07%	0.07%	0.15%	0.15%	44.85%	1.78	1.76	0.74
Under 5 Bond Index (Clean)	108.60	0.03%	0.03%	0.51%	0.51%	8.60%	2.94	2.90	1.35
Under 5 Bond Index (Return)	159.49	0.11%	0.11%	0.95%	0.95%	59.49%	2.94	2.90	1.35
Under 10 Bond Index (Clean)	111.90	0.04%	0.04%	1.73%	1.73%	11.90%	4.48	4.39	2.09
Under 10 Bond Index (Return)	169.50	0.12%	0.12%	2.14%	2.14%	69.50%	4.48	4.39	2.09
5 Plus Bond Index (Clean)	116.20	0.10%	0.10%	2.80%	2.80%	16.20%	6.38	6.21	2.76
5 Plus Bond Index (Return)	186.27	0.17%	0.17%	3.17%	3.17%	86.27%	6.38	6.21	2.76
10 Plus Bond Index (Clean)	118.21	0.24%	0.24%	3.26%	3.26%	18.21%	8.48	8.19	3.43
10 Plus Bond Index (Return)	196.85	0.32%	0.32%	3.61%	3.61%	96.85%	8.48	8.19	3.43

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	4.36	354	108.43	0.00	3,630	3,777	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.42	3.87	169	115.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.22	3.72	295	111.93	0.00	10,171	11,006	11384
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.61	1.69	112	116.30	0.00	6,412	7,348	7457
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.55	1.38	112	113.93	0.00	9,326	10,496	10625
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.30	2.82	234	115.12	0.00	7,700	8,647	8865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.18	1.81	112	121.99	0.00	6,878	8,266	8391
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.31	3.64	295	115.95	0.00	11,809	13,262	13692
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.71	1.53	112	117.24	0.00	9,052	10,520	10660
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.99	3.46	324	110.45	0.00	5,033	5,385	5559
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.05	0.22	24	101.27	0.00	3,762	3,795	3803
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.44	4.90	331	122.34	0.00	11,745	13,794	14369

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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%					7.60%		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	8.60%			10.50%	13.00%				8.50%			10.40%	12.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.80%	20.80%				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%			13.20%	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	3.90%				6.00%	21.60%			3.90%				5.80%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%				21.70%	78.40%			14.60%				22.00%	79.10%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Feb-2014	Week to Date 31-Jan-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.07	-0.02%	-0.02%	-0.80%	-0.80%	0.48	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.42	-0.07%	-0.07%	-1.49%	-1.49%	0.65	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	0.00%	0.00%	-0.11%	-0.11%	0.78	2.06	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.61	0.07%	0.07%	0.81%	0.81%	1.40	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.55	0.04%	0.04%	1.46%	1.46%	1.69	4.30	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.30	0.06%	0.06%	2.14%	2.14%	1.95	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.18	-0.01%	-0.01%	2.27%	2.27%	2.09	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.31	-0.02%	-0.02%	2.61%	2.61%	2.34	5.40	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.71	0.03%	0.03%	2.89%	2.89%	2.42	5.83	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.99	0.29%	0.29%	3.35%	3.35%	3.01	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.05	0.24%	0.24%			3.28	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.44	0.24%	0.24%	3.23%	3.23%	3.48	8.48	8.19

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Feb-2014	Week to Date 31-Jan-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.43	0.06%	0.06%	-0.34%	-0.34%	0.48	0.98	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.30	0.07%	0.07%	-0.72%	-0.72%	0.65	1.45	1.44
IE0006857530	0685753	4.6 Treas Bnd 2016	111.93	0.08%	0.08%	0.32%	0.32%	0.78	2.06	2.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.30	0.16%	0.16%	1.30%	1.30%	1.40	3.40	3.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.93	0.12%	0.12%	1.87%	1.87%	1.69	4.30	4.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.12	0.13%	0.13%	2.50%	2.50%	1.95	4.79	4.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.99	0.08%	0.08%	2.76%	2.76%	2.09	4.98	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	115.95	0.05%	0.05%	2.95%	2.95%	2.34	5.40	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.24	0.11%	0.11%	3.32%	3.32%	2.42	5.83	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.45	0.35%	0.35%	3.63%	3.63%	3.01	7.63	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.27	0.30%	0.30%			3.28	8.46	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.34	0.32%	0.32%	3.59%	3.59%	3.48	8.48	8.19