

Irish Stock Exchange Weekly Bond Index Report

Friday 21 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Feb-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 14-Feb-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	112.87	0.46%	0.52%	2.45%	2.45%	12.87%	5.19	5.07	2.39
All Bond Index (Return)	175.59	0.53%	0.75%	3.00%	3.00%	75.59%	5.19	5.07	2.39
Under 3 Bond Index (Clean)	99.45	0.17%	0.14%	-0.14%	-0.14%	-0.55%	1.76	1.75	0.58
Under 3 Bond Index (Return)	145.28	0.25%	0.37%	0.45%	0.45%	45.28%	1.76	1.75	0.58
Under 5 Bond Index (Clean)	108.93	0.30%	0.32%	0.81%	0.81%	8.93%	2.92	2.88	1.21
Under 5 Bond Index (Return)	160.21	0.38%	0.56%	1.40%	1.40%	60.21%	2.92	2.88	1.21
Under 10 Bond Index (Clean)	112.33	0.42%	0.42%	2.12%	2.12%	12.33%	4.46	4.37	1.99
Under 10 Bond Index (Return)	170.40	0.49%	0.65%	2.68%	2.68%	70.40%	4.46	4.37	1.99
5 Plus Bond Index (Clean)	116.80	0.54%	0.62%	3.33%	3.33%	16.80%	6.35	6.18	2.67
5 Plus Bond Index (Return)	187.51	0.61%	0.84%	3.86%	3.86%	87.51%	6.35	6.18	2.67
10 Plus Bond Index (Clean)	119.07	0.67%	0.97%	4.01%	4.01%	19.07%	8.45	8.17	3.35
10 Plus Bond Index (Return)	198.54	0.73%	1.18%	4.50%	4.50%	98.54%	8.45	8.17	3.35

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	104.08	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							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	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%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Feb-2014	Week to Date 14-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.08	0.07%	0.00%	-0.78%	-0.78%	0.32	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.39	0.07%	-0.10%	-1.52%	-1.52%	0.50	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	0.21%	0.19%	0.08%	0.08%	0.63	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.11	0.39%	0.50%	1.25%	1.25%	1.23	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.02	0.43%	0.46%	1.88%	1.88%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.73	0.42%	0.45%	2.53%	2.53%	1.86	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.63	0.47%	0.36%	2.65%	2.65%	1.99	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.86	0.48%	0.47%	3.11%	3.11%	2.24	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	0.50%	0.41%	3.28%	3.28%	2.34	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.72	0.67%	0.97%	4.04%	4.04%	2.92	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.83	0.71%	1.01%			3.18	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.27	0.66%	0.95%	3.96%	3.96%	3.39	8.45	8.17

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Feb-2014	Week to Date 14-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.11	-4.01%	-3.92%	-4.30%	-4.30%	0.32	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.58	0.20%	0.32%	-0.47%	-0.47%	0.50	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	112.31	0.28%	0.42%	0.66%	0.66%	0.63	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.00	0.47%	0.77%	1.92%	1.92%	1.23	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.57	0.50%	0.68%	2.44%	2.44%	1.57	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.72	0.48%	0.65%	3.04%	3.04%	1.86	4.75	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.67	0.56%	0.64%	3.33%	3.33%	1.99	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.67	0.54%	0.67%	3.59%	3.59%	2.24	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.88	0.58%	0.65%	3.88%	3.88%	2.34	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.33	0.72%	1.14%	4.45%	4.45%	2.92	7.60	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.18	0.77%	1.20%			3.18	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.38	0.72%	1.17%	4.47%	4.47%	3.39	8.45	8.17