

Irish Stock Exchange Weekly Bond Index Report

Friday 28 February, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Feb-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 21-Feb-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	113.29	0.37%	0.90%	2.84%	2.84%	13.29%	5.18	5.06	2.32
All Bond Index (Return)	176.37	0.44%	1.19%	3.46%	3.46%	76.37%	5.18	5.06	2.32
Under 3 Bond Index (Clean)	99.44	-0.02%	0.12%	-0.16%	-0.16%	-0.56%	1.74	1.73	0.55
Under 3 Bond Index (Return)	145.38	0.06%	0.44%	0.51%	0.51%	45.38%	1.74	1.73	0.55
Under 5 Bond Index (Clean)	109.06	0.12%	0.44%	0.93%	0.93%	9.06%	2.90	2.87	1.15
Under 5 Bond Index (Return)	160.53	0.20%	0.76%	1.60%	1.60%	60.53%	2.90	2.87	1.15
Under 10 Bond Index (Clean)	112.65	0.29%	0.71%	2.42%	2.42%	12.65%	4.44	4.36	1.91
Under 10 Bond Index (Return)	171.02	0.37%	1.02%	3.06%	3.06%	71.02%	4.44	4.36	1.91
5 Plus Bond Index (Clean)	117.39	0.50%	1.13%	3.85%	3.85%	17.39%	6.34	6.18	2.59
5 Plus Bond Index (Return)	188.57	0.57%	1.42%	4.45%	4.45%	88.57%	6.34	6.18	2.59
10 Plus Bond Index (Clean)	119.94	0.73%	1.71%	4.77%	4.77%	19.94%	8.44	8.17	3.26
10 Plus Bond Index (Return)	200.11	0.79%	1.98%	5.33%	5.33%	100.11%	8.44	8.17	3.26

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	104.02	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							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%	25.40%	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%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Feb-2014	Week to Date 21-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.02	-0.06%	-0.06%	-0.84%	-0.84%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	111.24	-0.13%	-0.23%	-1.65%	-1.65%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	0.00%	0.19%	0.08%	0.08%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.33	0.20%	0.70%	1.44%	1.44%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.31	0.26%	0.72%	2.15%	2.15%	1.50	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.10	0.33%	0.78%	2.87%	2.87%	1.78	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.04	0.34%	0.71%	3.00%	3.00%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	113.36	0.44%	0.91%	3.57%	3.57%	2.15	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.66	0.44%	0.85%	3.73%	3.73%	2.26	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.32	0.56%	1.53%	4.62%	4.62%	2.84	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.60	0.75%	1.77%			3.10	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.14	0.73%	1.69%	4.72%	4.72%	3.30	8.44	8.17

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Feb-2014	Week to Date 21-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.14	0.03%	-3.89%	-4.28%	-4.28%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	0.01%	0.33%	-0.46%	-0.46%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	112.40	0.08%	0.50%	0.74%	0.74%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.33	0.28%	1.05%	2.20%	2.20%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.95	0.33%	1.02%	2.78%	2.78%	1.50	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	0.39%	1.05%	3.44%	3.44%	1.78	4.74	4.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.19	0.43%	1.07%	3.77%	3.77%	1.91	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.26	0.50%	1.18%	4.11%	4.11%	2.15	5.35	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.48	0.51%	1.16%	4.41%	4.41%	2.26	5.78	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.00	0.61%	1.75%	5.08%	5.08%	2.84	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.02	0.82%	2.03%			3.10	8.42	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.34	0.78%	1.96%	5.28%	5.28%	3.30	8.44	8.17