

Irish Stock Exchange Weekly Bond Index Report

Friday 7 March, 2014

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 7-Mar-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 28-Feb-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	113.49	0.18%	0.18%	3.02%	3.02%	13.49%	5.17	5.05	2.28
All Bond Index (Return)	176.81	0.25%	0.25%	3.72%	3.72%	76.81%	5.17	5.05	2.28
Under 3 Bond Index (Clean)	99.37	-0.07%	-0.07%	-0.23%	-0.23%	-0.63%	1.72	1.71	0.55
Under 3 Bond Index (Return)	145.40	0.01%	0.01%	0.53%	0.53%	45.40%	1.72	1.71	0.55
Under 5 Bond Index (Clean)	109.10	0.04%	0.04%	0.98%	0.98%	9.10%	2.88	2.85	1.11
Under 5 Bond Index (Return)	160.72	0.12%	0.12%	1.73%	1.73%	60.72%	2.88	2.85	1.11
Under 10 Bond Index (Clean)	112.80	0.13%	0.13%	2.55%	2.55%	12.80%	4.42	4.34	1.87
Under 10 Bond Index (Return)	171.37	0.20%	0.20%	3.27%	3.27%	71.37%	4.42	4.34	1.87
5 Plus Bond Index (Clean)	117.68	0.25%	0.25%	4.11%	4.11%	17.68%	6.32	6.17	2.55
5 Plus Bond Index (Return)	189.17	0.32%	0.32%	4.78%	4.78%	89.17%	6.32	6.17	2.55
10 Plus Bond Index (Clean)	120.41	0.39%	0.39%	5.18%	5.18%	20.41%	8.43	8.16	3.21
10 Plus Bond Index (Return)	201.02	0.46%	0.46%	5.81%	5.81%	101.02%	8.43	8.16	3.21

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	103.90	0.21	17	104.11	0.00	3,630	3,771	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.07	4.56	199	115.63	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.36	4.07	323	112.43	0.00	10,202	11,051	11466
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.46	2.11	140	117.57	0.00	6,389	7,377	7512
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.48	1.73	140	115.20	0.00	9,303	10,557	10717
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.38	3.16	262	116.54	0.00	7,700	8,730	8973
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.32	2.26	140	123.58	0.00	6,809	8,260	8414
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.47	3.98	323	117.45	0.00	11,848	13,399	13869
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.86	1.92	140	118.78	0.00	9,097	10,631	10805
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.66	3.76	352	112.42	0.00	5,016	5,451	5639
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.80	0.48	52	103.28	0.00	3,753	3,858	3876
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.67	5.31	359	124.98	0.00	11,765	14,079	14703

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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%	33.70%	13.90%			11.50%	75.20%	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%			10.70%		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%			11.10%	13.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			10.40%	12.80%		8.40%			10.40%	12.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	20.80%		13.90%			17.10%	20.90%	
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%	20.90%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.50%				21.90%	78.50%	14.70%				22.20%	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 07-Mar-2014	Week to Date 28-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.90	-0.12%	-0.12%	-0.96%	-0.96%	0.34	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	111.07	-0.15%	-0.15%	-1.80%	-1.80%	0.48	1.36	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	108.36	-0.05%	-0.05%	0.02%	0.02%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	0.11%	0.11%	1.56%	1.56%	1.10	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.48	0.15%	0.15%	2.30%	2.30%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.38	0.24%	0.24%	3.12%	3.12%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.32	0.23%	0.23%	3.24%	3.24%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	113.47	0.09%	0.09%	3.66%	3.66%	2.12	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.86	0.17%	0.17%	3.91%	3.91%	2.22	5.76	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.66	0.32%	0.32%	4.96%	4.96%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.80	0.20%	0.20%			3.07	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.67	0.44%	0.44%	5.18%	5.18%	3.25	8.43	8.17

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Mar-2014	Week to Date 28-Feb-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.11	-0.03%	-0.03%	-4.31%	-4.31%	0.34	0.94	0.94
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	0.03%	0.03%	-0.43%	-0.43%	0.48	1.36	1.36
IE0006857530	0685753	4.6 Treas Bnd 2016	112.43	0.03%	0.03%	0.77%	0.77%	0.59	1.98	1.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.57	0.20%	0.20%	2.41%	2.41%	1.10	3.33	3.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.20	0.22%	0.22%	3.01%	3.01%	1.45	4.22	4.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.54	0.31%	0.31%	3.76%	3.76%	1.72	4.72	4.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.58	0.32%	0.32%	4.10%	4.10%	1.86	4.91	4.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.45	0.16%	0.16%	4.28%	4.28%	2.12	5.33	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.78	0.25%	0.25%	4.67%	4.67%	2.22	5.76	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.42	0.37%	0.37%	5.47%	5.47%	2.80	7.57	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.28	0.26%	0.26%			3.07	8.40	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.98	0.51%	0.51%	5.82%	5.82%	3.25	8.43	8.17