

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 February, 2014

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

Index	Close Value 20-Feb-2014	Previous Close Value 19-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.70	112.63	0.057%	0.37%	2.30%	2.30%	12.70%	5.19	5.07	2.42
All Bond Index (Return)	175.31	175.19	0.067%	0.59%	2.84%	2.84%	75.31%	5.19	5.07	2.42
Under 3 Bond Index (Clean)	99.42	99.38	0.039%	0.11%	-0.17%	-0.17%	-0.58%	1.76	1.75	0.61
Under 3 Bond Index (Return)	145.22	145.15	0.050%	0.33%	0.41%	0.41%	45.22%	1.76	1.75	0.61
Under 5 Bond Index (Clean)	108.84	108.77	0.065%	0.24%	0.73%	0.73%	8.84%	2.92	2.88	1.24
Under 5 Bond Index (Return)	160.07	159.95	0.076%	0.47%	1.31%	1.31%	60.07%	2.92	2.88	1.24
Under 10 Bond Index (Clean)	112.17	112.11	0.061%	0.28%	1.98%	1.98%	12.17%	4.46	4.37	2.02
Under 10 Bond Index (Return)	170.16	170.03	0.071%	0.51%	2.54%	2.54%	70.16%	4.46	4.37	2.02
5 Plus Bond Index (Clean)	116.58	116.52	0.052%	0.43%	3.14%	3.14%	16.58%	6.35	6.18	2.70
5 Plus Bond Index (Return)	187.14	187.03	0.063%	0.65%	3.66%	3.66%	87.14%	6.35	6.18	2.70
10 Plus Bond Index (Clean)	118.80	118.76	0.039%	0.74%	3.78%	3.78%	18.80%	8.45	8.17	3.37
10 Plus Bond Index (Return)	198.09	198.00	0.048%	0.95%	4.26%	4.26%	98.09%	8.45	8.17	3.37

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.07	0.03	2	104.09	0.00	3,630	3,777	3778
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.37	4.17	182	115.54	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.38	3.88	308	112.26	0.00	10,168	11,022	11416
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.00	1.88	125	116.89	0.00	6,402	7,362	7483
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	1.54	125	114.40	0.00	9,300	10,495	10639
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.56	2.98	247	115.53	0.00	7,700	8,667	8896
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.44	2.02	125	122.46	0.00	6,831	8,222	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.68	3.80	308	116.47	0.00	11,833	13,333	13783
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.97	1.71	125	117.68	0.00	9,094	10,546	10702
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.42	3.60	337	111.02	0.00	5,020	5,392	5573
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.60	0.35	37	101.94	0.00	3,756	3,823	3835
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	118.02	5.09	344	123.10	0.00	11,745	13,861	14459

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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%					3.80%	24.90%	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%	34.30%	14.20%				
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%		32.10%	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%				8.40%			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%	8.40%				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%	21.00%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.70%	78.40%		14.60%					22.00%	79.00%	
									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 20-Feb-2014	Previous Index Price 19-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	104.07	104.04	0.026%	-0.017%	-0.796%	-0.796%	0.34	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	111.37	111.34	0.026%	-0.116%	-1.534%	-1.534%	0.52	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	108.38	108.33	0.044%	0.151%	0.040%	0.040%	0.65	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.00	114.92	0.072%	0.410%	1.157%	1.157%	1.26	3.37	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.75	0.098%	0.317%	1.737%	1.737%	1.60	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.56	112.45	0.091%	0.287%	2.371%	2.371%	1.89	4.76	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.44	120.33	0.091%	0.202%	2.487%	2.487%	2.03	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.68	112.62	0.051%	0.303%	2.942%	2.942%	2.27	5.36	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	115.92	0.043%	0.246%	3.114%	3.114%	2.37	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.42	107.42	0.000%	0.684%	3.755%	3.755%	2.96	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.60	101.57	0.025%	0.779%			3.21	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.02	117.97	0.042%	0.734%	3.733%	3.733%	3.41	8.45	8.17

Return Price Performance			Index Price 20-Feb-2014	Previous Index Price 19-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	104.09	104.05	0.038%	-3.941%	-4.326%	-4.326%	0.34	0.98	0.98
IE0004680173	0468017	8.25 Treas Bnd 2015	115.54	115.49	0.045%	0.286%	-0.507%	-0.507%	0.52	1.41	1.40
IE0006857530	0685753	4.6 Treas Bnd 2016	112.26	112.20	0.053%	0.370%	0.614%	0.614%	0.65	2.02	2.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.89	116.79	0.084%	0.664%	1.814%	1.814%	1.26	3.37	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	114.27	0.107%	0.531%	2.285%	2.285%	1.60	4.26	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.53	115.42	0.100%	0.491%	2.869%	2.869%	1.89	4.76	4.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.46	122.33	0.103%	0.464%	3.156%	3.156%	2.03	4.95	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.47	116.40	0.060%	0.506%	3.418%	3.418%	2.27	5.36	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.68	117.61	0.054%	0.477%	3.701%	3.701%	2.37	5.80	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.02	111.01	0.010%	0.858%	4.158%	4.158%	2.96	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.94	101.91	0.034%	0.963%			3.21	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.10	123.04	0.052%	0.948%	4.234%	4.234%	3.41	8.45	8.17