

# Irish Stock Exchange Daily Bond Index Report

Tuesday 25 February, 2014

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 25-Feb-2014	Previous Close Value 24-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.97	112.94	0.022%	0.61%	2.54%	2.54%	12.97%	5.19	5.07	2.38
All Bond Index (Return)	175.82	175.76	0.033%	0.88%	3.14%	3.14%	75.82%	5.19	5.07	2.38
Under 3 Bond Index (Clean)	99.46	99.46	-0.001%	0.14%	-0.14%	-0.14%	-0.54%	1.75	1.74	0.57
Under 3 Bond Index (Return)	145.35	145.34	0.010%	0.42%	0.50%	0.50%	45.35%	1.75	1.74	0.57
Under 5 Bond Index (Clean)	108.95	108.93	0.011%	0.34%	0.83%	0.83%	8.95%	2.91	2.88	1.20
Under 5 Bond Index (Return)	160.31	160.28	0.022%	0.62%	1.47%	1.47%	60.31%	2.91	2.88	1.20
Under 10 Bond Index (Clean)	112.39	112.37	0.011%	0.47%	2.17%	2.17%	12.39%	4.45	4.36	1.97
Under 10 Bond Index (Return)	170.57	170.53	0.022%	0.75%	2.78%	2.78%	70.57%	4.45	4.36	1.97
5 Plus Bond Index (Clean)	116.95	116.91	0.027%	0.74%	3.46%	3.46%	16.95%	6.35	6.18	2.65
5 Plus Bond Index (Return)	187.82	187.74	0.038%	1.01%	4.03%	4.03%	87.82%	6.35	6.18	2.65
10 Plus Bond Index (Clean)	119.35	119.27	0.070%	1.21%	4.26%	4.26%	19.35%	8.45	8.17	3.32
10 Plus Bond Index (Return)	199.09	198.93	0.079%	1.46%	4.79%	4.79%	99.09%	8.45	8.17	3.32

## 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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.06	0.09	7	104.15	0.00	3,630	3,777	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.36	4.29	187	115.65	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.43	3.95	313	112.38	0.00	10,169	11,026	11427
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.13	1.96	130	117.09	0.00	6,390	7,359	7484
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.06	1.60	130	114.66	0.00	9,308	10,523	10672
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.82	3.04	252	115.85	0.00	7,700	8,687	8921
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.71	2.10	130	122.81	0.00	6,779	8,184	8326
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.97	3.86	313	116.83	0.00	11,818	13,340	13796
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.21	1.78	130	117.99	0.00	9,092	10,565	10727
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.84	3.65	342	111.50	0.00	5,025	5,419	5602
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.06	0.39	42	102.45	0.00	3,750	3,827	3842
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	118.56	5.16	349	123.73	0.00	11,793	13,957	14565

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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%	24.80%	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%	14.20%				
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	8.50%			10.40%	12.80%				8.40%			10.30%	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%			6.90%	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	14.40%					21.80%	78.50%		14.70%					22.10%	79.10%	
									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 25-Feb-2014	Previous Index Price 24-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	104.06	104.07	-0.005%	-0.022%	-0.801%	-0.801%	0.31	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	111.36	111.37	-0.012%	-0.124%	-1.542%	-1.542%	0.48	1.40	1.39
IE0006857530	0685753	4.6 Treas Bnd 2016	108.43	108.43	0.000%	0.199%	0.088%	0.088%	0.61	2.01	2.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.13	115.13	0.000%	0.524%	1.271%	1.271%	1.22	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.06	113.02	0.035%	0.495%	1.917%	1.917%	1.56	4.25	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.82	112.81	0.002%	0.519%	2.608%	2.608%	1.84	4.75	4.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.71	120.71	0.004%	0.431%	2.721%	2.721%	1.98	4.94	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.97	112.95	0.019%	0.565%	3.211%	3.211%	2.21	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.21	116.19	0.013%	0.454%	3.327%	3.327%	2.33	5.79	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.84	107.83	0.014%	1.085%	4.168%	4.168%	2.90	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.06	102.00	0.062%	1.238%			3.16	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.56	118.48	0.072%	1.202%	4.215%	4.215%	3.36	8.45	8.18

Return Price Performance			Index Price 25-Feb-2014	Previous Index Price 24-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	104.15	104.14	0.007%	-3.890%	-4.274%	-4.274%	0.31	0.97	0.97
IE0004680173	0468017	8.25 Treas Bnd 2015	115.65	115.64	0.008%	0.377%	-0.417%	-0.417%	0.48	1.40	1.39
IE0006857530	0685753	4.6 Treas Bnd 2016	112.38	112.36	0.012%	0.474%	0.718%	0.718%	0.61	2.01	2.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.09	117.08	0.013%	0.841%	1.993%	1.993%	1.22	3.36	3.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.66	114.61	0.046%	0.761%	2.520%	2.520%	1.56	4.25	4.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.85	115.84	0.013%	0.769%	3.154%	3.154%	1.84	4.75	4.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.81	122.79	0.017%	0.756%	3.456%	3.456%	1.98	4.94	4.85
IE0034074488	3407448	4.5 Treas Bnd 2020	116.83	116.79	0.030%	0.814%	3.735%	3.735%	2.21	5.36	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.99	117.96	0.025%	0.741%	3.973%	3.973%	2.33	5.79	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.50	111.47	0.023%	1.295%	4.610%	4.610%	2.90	7.60	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.45	102.38	0.070%	1.467%			3.16	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.73	123.63	0.081%	1.458%	4.761%	4.761%	3.36	8.45	8.18