

# Irish Stock Exchange Daily Bond Index Report

Thursday 27 February, 2014

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-Feb-2014	Previous Close Value 26-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.36	112.97	0.342%	0.96%	2.90%	2.90%	13.36%	5.19	5.07	2.31
All Bond Index (Return)	176.45	175.85	0.345%	1.24%	3.51%	3.51%	76.45%	5.19	5.07	2.31
Under 3 Bond Index (Clean)	99.45	99.44	0.008%	0.13%	-0.15%	-0.15%	-0.55%	1.74	1.73	0.55
Under 3 Bond Index (Return)	145.37	145.35	0.019%	0.43%	0.51%	0.51%	45.37%	1.74	1.73	0.55
Under 5 Bond Index (Clean)	109.07	108.94	0.127%	0.46%	0.95%	0.95%	9.07%	2.90	2.87	1.15
Under 5 Bond Index (Return)	160.54	160.32	0.135%	0.76%	1.61%	1.61%	60.54%	2.90	2.87	1.15
Under 10 Bond Index (Clean)	112.70	112.38	0.284%	0.76%	2.46%	2.46%	12.70%	4.44	4.36	1.90
Under 10 Bond Index (Return)	171.07	170.58	0.288%	1.05%	3.09%	3.09%	71.07%	4.44	4.36	1.90
5 Plus Bond Index (Clean)	117.49	116.96	0.452%	1.21%	3.94%	3.94%	17.49%	6.34	6.18	2.58
5 Plus Bond Index (Return)	188.70	187.86	0.450%	1.49%	4.52%	4.52%	88.70%	6.34	6.18	2.58
10 Plus Bond Index (Clean)	120.11	119.39	0.601%	1.85%	4.92%	4.92%	20.11%	8.44	8.18	3.24
10 Plus Bond Index (Return)	200.35	199.18	0.591%	2.10%	5.45%	5.45%	100.35%	8.44	8.18	3.24

## 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	104.03	0.11	9	104.14	0.00	3,630	3,776	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.26	4.33	189	115.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.43	3.97	315	112.40	0.00	10,197	11,057	11462
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.35	1.99	132	117.34	0.00	6,389	7,371	7498
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.34	1.63	132	114.96	0.00	9,308	10,549	10701
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.15	3.06	254	116.21	0.00	7,700	8,713	8949
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.13	2.13	132	123.27	0.00	6,767	8,212	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.41	3.88	315	117.29	0.00	11,818	13,402	13861
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.71	1.81	132	118.52	0.00	9,092	10,612	10776
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.48	3.68	344	112.15	0.00	5,015	5,450	5635
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.74	0.41	44	103.15	0.00	3,750	3,853	3868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.30	5.19	351	124.50	0.00	11,758	14,044	14656

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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%	25.40%	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%	14.00%					11.50%	75.20%	34.30%	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%			11.00%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			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%	20.80%				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%			7.00%	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	14.50%					21.80%	78.50%		14.70%					22.20%	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 27-Feb-2014	Previous Index Price 26-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	104.03	104.03	-0.002%	-0.053%	-0.831%	-0.831%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	111.26	111.26	-0.005%	-0.216%	-1.633%	-1.633%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	108.43	108.42	0.012%	0.197%	0.086%	0.086%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.35	115.14	0.187%	0.713%	1.462%	1.462%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.34	113.05	0.252%	0.744%	2.170%	2.170%	1.49	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.15	112.78	0.328%	0.820%	2.915%	2.915%	1.77	4.74	4.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.13	120.71	0.348%	0.780%	3.079%	3.079%	1.90	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	113.41	112.97	0.388%	0.955%	3.612%	3.612%	2.14	5.35	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.23	0.420%	0.893%	3.779%	3.779%	2.25	5.78	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.48	107.89	0.542%	1.678%	4.778%	4.778%	2.83	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.74	102.10	0.622%	1.910%			3.08	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.30	118.60	0.594%	1.833%	4.865%	4.865%	3.29	8.45	8.18

Return Price Performance			Index Price 27-Feb-2014	Previous Index Price 26-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	104.14	104.13	0.009%	-3.897%	-4.281%	-4.281%	0.30	0.96	0.96
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	115.57	0.015%	0.327%	-0.466%	-0.466%	0.47	1.38	1.38
IE0006857530	0685753	4.6 Treas Bnd 2016	112.40	112.37	0.022%	0.494%	0.738%	0.738%	0.59	2.00	1.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.34	117.11	0.196%	1.054%	2.209%	2.209%	1.15	3.35	3.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.96	114.67	0.259%	1.028%	2.791%	2.791%	1.49	4.24	4.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.21	115.83	0.330%	1.083%	3.475%	3.475%	1.77	4.74	4.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.27	122.83	0.355%	1.127%	3.837%	3.837%	1.90	4.93	4.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.29	116.84	0.385%	1.212%	4.145%	4.145%	2.14	5.35	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.52	118.02	0.425%	1.198%	4.445%	4.445%	2.25	5.78	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.15	111.56	0.534%	1.889%	5.223%	5.223%	2.83	7.59	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.15	102.50	0.628%	2.156%			3.08	8.43	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.50	123.78	0.581%	2.089%	5.412%	5.412%	3.29	8.45	8.18