

# Irish Stock Exchange Daily Bond Index Report

Friday 3 January, 2014

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 03-Jan-2014	Previous Close Value 02-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.77	110.38	0.346%	0.54%	0.54%	0.54%	10.77%	5.15	5.01	2.73
All Bond Index (Return)	171.43	170.84	0.350%	0.57%	0.57%	0.57%	71.43%	5.15	5.01	2.73
Under 3 Bond Index (Clean)	99.62	99.65	-0.030%	0.03%	0.03%	0.03%	-0.38%	1.87	1.86	0.75
Under 3 Bond Index (Return)	144.72	144.74	-0.018%	0.06%	0.06%	0.06%	44.72%	1.87	1.86	0.75
Under 5 Bond Index (Clean)	108.31	108.18	0.123%	0.24%	0.24%	0.24%	8.31%	3.03	2.98	1.53
Under 5 Bond Index (Return)	158.42	158.22	0.132%	0.27%	0.27%	0.27%	58.42%	3.03	2.98	1.53
Under 10 Bond Index (Clean)	110.58	110.21	0.339%	0.53%	0.53%	0.53%	10.58%	4.55	4.45	2.39
Under 10 Bond Index (Return)	166.87	166.30	0.344%	0.56%	0.56%	0.56%	66.87%	4.55	4.45	2.39
5 Plus Bond Index (Clean)	113.84	113.31	0.470%	0.71%	0.71%	0.71%	13.84%	6.32	6.14	3.05
5 Plus Bond Index (Return)	181.86	181.00	0.471%	0.73%	0.73%	0.73%	81.86%	6.32	6.14	3.05
10 Plus Bond Index (Clean)	115.18	114.73	0.386%	0.61%	0.61%	0.61%	15.18%	8.53	8.22	3.79
10 Plus Bond Index (Return)	191.18	190.45	0.384%	0.63%	0.63%	0.63%	91.18%	8.53	8.22	3.79

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.08	3.87	353	103.94	0.00	2,746	2,748	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.84	3.93	319	108.78	0.00	3,630	3,806	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.31	3.09	135	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.39	3.28	260	111.67	0.00	10,168	11,022	11355
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.05	1.16	77	115.21	0.00	6,500	7,413	7489
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.48	0.95	77	112.43	0.00	9,287	10,364	10453
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.59	2.40	199	112.99	0.00	7,728	8,546	8731
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	118.28	1.25	77	119.53	0.00	6,860	8,115	8200
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.42	3.21	260	113.62	0.00	11,809	13,039	13417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.37	1.06	77	114.42	0.00	9,072	10,285	10380
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.26	3.09	289	107.35	0.00	5,000	5,213	5367
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.46	4.38	296	118.84	0.00	11,767	13,469	13985

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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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	No	No	No	No	No	No												
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.20%	25.70%	11.70%	4.90%			4.20%	25.80%	11.90%	5.00%		
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	12.10%	74.30%	33.80%	14.20%			12.20%	74.20%	34.10%	14.30%		
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	8.10%		22.70%	9.50%			8.00%		22.50%	9.40%		
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.40%		31.80%	13.30%			11.20%		31.40%	13.20%		
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.40%			11.00%	14.60%		9.40%			11.00%	14.50%	
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.80%		8.80%			10.30%	13.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	14.30%			16.80%	22.20%		14.40%			16.90%	22.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.30%			13.20%	17.50%		11.10%			13.10%	17.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.70%	8.90%		5.80%			6.80%	8.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.80%				23.00%	100.00%	15.00%				23.30%	100.00%
									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	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Jan-2014	Previous Index Price 02-Jan-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.08	100.09	-0.013%	-0.021%	-0.021%	-0.021%	0.09	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.84	104.88	-0.035%	-0.054%	-0.054%	-0.054%	0.14	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	112.31	112.36	-0.041%	-0.702%	-0.702%	-0.702%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	108.39	108.42	-0.028%	0.054%	0.054%	0.054%	0.86	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.05	113.85	0.175%	0.316%	0.316%	0.316%	1.63	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.48	111.14	0.306%	0.498%	0.498%	0.498%	1.96	4.39	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.59	110.09	0.452%	0.582%	0.582%	0.582%	2.31	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.28	117.71	0.484%	0.654%	0.654%	0.654%	2.46	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	110.42	109.77	0.588%	0.877%	0.877%	0.877%	2.67	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.37	112.82	0.483%	0.805%	0.805%	0.805%	2.80	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.26	103.86	0.380%	0.705%	0.705%	0.705%	3.35	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.46	114.02	0.386%	0.611%	0.611%	0.611%	3.79	8.53	8.22

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Jan-2014	Previous Index Price 02-Jan-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	103.95	-0.002%	0.011%	0.011%	0.011%	0.09	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.78	108.80	-0.024%	-0.019%	-0.019%	-0.019%	0.14	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.43	-0.020%	-0.624%	-0.624%	-0.624%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	111.67	111.69	-0.016%	0.085%	0.085%	0.085%	0.86	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.21	114.99	0.186%	0.352%	0.352%	0.352%	1.63	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.43	112.08	0.314%	0.527%	0.527%	0.527%	1.96	4.39	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.99	112.48	0.453%	0.601%	0.601%	0.601%	2.31	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.53	118.94	0.493%	0.687%	0.687%	0.687%	2.46	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	113.62	112.96	0.582%	0.885%	0.885%	0.885%	2.67	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.42	113.86	0.490%	0.833%	0.833%	0.833%	2.80	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.35	106.94	0.379%	0.714%	0.714%	0.714%	3.35	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.84	118.39	0.384%	0.626%	0.626%	0.626%	3.79	8.53	8.22