

# Irish Stock Exchange Daily Bond Index Report

Monday 6 January, 2014

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## Bond Indices Performance

Index	Close Value 06-Jan-2014	Previous Close Value 03-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.91	110.77	0.131%	0.68%	0.68%	0.68%	10.91%	5.15	5.01	2.71
All Bond Index (Return)	171.71	171.43	0.163%	0.73%	0.73%	0.73%	71.71%	5.15	5.01	2.71
Under 3 Bond Index (Clean)	99.67	99.62	0.047%	0.07%	0.07%	0.07%	-0.33%	1.87	1.86	0.72
Under 3 Bond Index (Return)	144.83	144.72	0.081%	0.14%	0.14%	0.14%	44.83%	1.87	1.86	0.72
Under 5 Bond Index (Clean)	108.41	108.31	0.089%	0.33%	0.33%	0.33%	8.41%	3.03	2.98	1.50
Under 5 Bond Index (Return)	158.62	158.42	0.122%	0.39%	0.39%	0.39%	58.62%	3.03	2.98	1.50
Under 10 Bond Index (Clean)	110.74	110.58	0.148%	0.68%	0.68%	0.68%	10.74%	4.55	4.45	2.35
Under 10 Bond Index (Return)	167.17	166.87	0.180%	0.74%	0.74%	0.74%	67.17%	4.55	4.45	2.35
5 Plus Bond Index (Clean)	114.02	113.84	0.154%	0.87%	0.87%	0.87%	14.02%	6.32	6.13	3.03
5 Plus Bond Index (Return)	182.19	181.86	0.186%	0.92%	0.92%	0.92%	82.19%	6.32	6.13	3.03
10 Plus Bond Index (Clean)	115.21	115.18	0.032%	0.64%	0.64%	0.64%	15.21%	8.53	8.22	3.78
10 Plus Bond Index (Return)	191.31	191.18	0.069%	0.70%	0.70%	0.70%	91.31%	8.53	8.22	3.78

## 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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.06	3.90	356	103.97	0.00	2,746	2,748	2855
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.82	3.97	322	108.79	0.00	3,630	3,805	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.28	3.16	138	115.45	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.47	3.32	263	111.79	0.00	10,168	11,030	11367
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.20	1.21	80	115.41	0.00	6,499	7,423	7502
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.61	0.99	80	112.60	0.00	9,271	10,365	10457
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.80	2.44	202	113.24	0.00	7,724	8,562	8751
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	118.58	1.29	80	119.87	0.00	6,847	8,135	8224
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.58	3.24	263	113.82	0.00	11,809	13,058	13441
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.58	1.10	80	114.68	0.00	9,072	10,304	10403
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.47	3.12	292	107.59	0.00	5,000	5,224	5380
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.50	4.42	299	118.92	0.00	11,767	13,474	13994



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Jan-2014	Previous Index Price 03-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.06	100.08	-0.011%	-0.032%	-0.032%	-0.032%	0.10	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.82	104.84	-0.022%	-0.076%	-0.076%	-0.076%	0.15	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	112.28	112.31	-0.023%	-0.725%	-0.725%	-0.725%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	108.47	108.39	0.071%	0.125%	0.125%	0.125%	0.82	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.20	114.05	0.134%	0.450%	0.450%	0.450%	1.59	3.49	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.61	111.48	0.117%	0.615%	0.615%	0.615%	1.93	4.39	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.80	110.59	0.192%	0.775%	0.775%	0.775%	2.27	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.58	118.28	0.251%	0.906%	0.906%	0.906%	2.41	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	110.58	110.42	0.149%	1.028%	1.028%	1.028%	2.65	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.58	113.37	0.187%	0.993%	0.993%	0.993%	2.77	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.47	104.26	0.203%	0.910%	0.910%	0.910%	3.33	7.70	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.50	114.46	0.032%	0.643%	0.643%	0.643%	3.78	8.53	8.22

Return Price Performance			Index Price 06-Jan-2014	Previous Index Price 03-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.97	103.94	0.021%	0.032%	0.032%	0.032%	0.10	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.79	108.78	0.014%	-0.006%	-0.006%	-0.006%	0.15	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	115.45	115.40	0.037%	-0.587%	-0.587%	-0.587%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	111.79	111.67	0.104%	0.189%	0.189%	0.189%	0.82	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.41	115.21	0.172%	0.524%	0.524%	0.524%	1.59	3.49	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.60	112.43	0.149%	0.676%	0.676%	0.676%	1.93	4.39	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.24	112.99	0.220%	0.823%	0.823%	0.823%	2.27	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.87	119.53	0.289%	0.979%	0.979%	0.979%	2.41	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	113.82	113.62	0.178%	1.065%	1.065%	1.065%	2.65	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.68	114.42	0.222%	1.057%	1.057%	1.057%	2.77	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.59	107.35	0.228%	0.944%	0.944%	0.944%	3.33	7.70	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.92	118.84	0.069%	0.695%	0.695%	0.695%	3.78	8.53	8.22