

# Irish Stock Exchange Daily Bond Index Report

Monday 13 January, 2014

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

Index	Close Value 13-Jan-2014	Previous Close Value 10-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.32	111.19	0.119%	1.05%	1.05%	1.05%	11.32%	5.27	5.13	2.69
All Bond Index (Return)	172.47	172.21	0.150%	1.17%	1.17%	1.17%	72.47%	5.27	5.13	2.69
Under 3 Bond Index (Clean)	99.61	99.59	0.014%	0.01%	0.01%	0.01%	-0.39%	1.85	1.84	0.72
Under 3 Bond Index (Return)	144.86	144.79	0.048%	0.16%	0.16%	0.16%	44.86%	1.85	1.84	0.72
Under 5 Bond Index (Clean)	108.55	108.47	0.067%	0.46%	0.46%	0.46%	8.55%	3.01	2.97	1.44
Under 5 Bond Index (Return)	158.95	158.79	0.101%	0.60%	0.60%	0.60%	58.95%	3.01	2.97	1.44
Under 10 Bond Index (Clean)	111.14	111.00	0.124%	1.04%	1.04%	1.04%	11.14%	4.54	4.44	2.27
Under 10 Bond Index (Return)	167.89	167.63	0.156%	1.17%	1.17%	1.17%	67.89%	4.54	4.44	2.27
5 Plus Bond Index (Clean)	114.59	114.42	0.146%	1.37%	1.37%	1.37%	14.59%	6.43	6.25	2.99
5 Plus Bond Index (Return)	183.23	182.91	0.175%	1.49%	1.49%	1.49%	83.23%	6.43	6.25	2.99
10 Plus Bond Index (Clean)	115.75	115.64	0.094%	1.11%	1.11%	1.11%	15.75%	8.52	8.21	3.69
10 Plus Bond Index (Return)	192.31	192.08	0.121%	1.22%	1.22%	1.22%	92.31%	8.52	8.21	3.69

## 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	100.00	3.98	363	103.98	0.00	2,746	2,746	2855
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.64	4.06	329	108.69	0.00	3,630	3,798	3946
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.13	3.32	145	115.45	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.45	3.40	270	111.85	0.00	10,168	11,027	11373
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.37	1.31	87	115.68	0.00	6,389	7,307	7391
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	112.05	1.07	87	113.12	0.00	9,301	10,421	10521
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.39	2.52	209	113.91	0.00	7,700	8,577	8771
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.25	1.41	87	120.66	0.00	6,852	8,171	8267
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.14	3.33	270	114.46	0.00	11,809	13,124	13517
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.20	1.19	87	115.39	0.00	9,086	10,376	10484
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.93	3.20	299	108.12	0.00	5,026	5,274	5434
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	98.83	0.00	0	98.83	0.00	3,750	3,706	3706
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.03	4.53	306	119.56	0.00	11,782	13,539	14072

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	4.00%	25.60%	11.70%	4.90%						4.00%	25.70%	11.90%	4.90%					
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	11.60%	74.30%	33.90%	14.10%						11.70%	74.20%	34.20%	14.30%					
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.70%		22.40%	9.40%						7.60%		22.20%	9.30%					
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	10.90%		32.00%	13.30%						10.80%		31.70%	13.20%					
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.70%					9.00%			11.00%	13.70%				
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%					8.50%			10.40%	12.90%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.80%	20.90%					13.90%			17.00%	21.00%				
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.30%	16.50%					10.80%			13.20%	16.30%				
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.80%	8.40%					5.60%			6.80%	8.50%				
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes	3.90%				5.90%	21.50%				3.80%				5.80%	20.80%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.20%				21.60%	78.50%				14.40%				21.90%	79.20%			
									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 13-Jan-2014	Previous Index Price 10-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	100.00	100.01	-0.007%	-0.095%	-0.095%	-0.095%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.64	104.64	-0.005%	-0.250%	-0.250%	-0.250%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	112.13	112.13	-0.003%	-0.864%	-0.864%	-0.864%	0.56	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	108.45	108.43	0.021%	0.104%	0.104%	0.104%	0.80	2.13	2.11
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.37	114.27	0.081%	0.595%	0.595%	0.595%	1.53	3.47	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.05	111.90	0.134%	1.010%	1.010%	1.010%	1.83	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.39	111.19	0.183%	1.314%	1.314%	1.314%	2.15	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.25	119.08	0.144%	1.476%	1.476%	1.476%	2.29	5.05	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	111.14	110.97	0.153%	1.535%	1.535%	1.535%	2.55	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.20	113.97	0.197%	1.543%	1.543%	1.543%	2.67	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.93	104.78	0.138%	1.352%	1.352%	1.352%	3.27	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.83	98.70	0.129%				3.54	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.03	114.93	0.084%	1.109%	1.109%	1.109%	3.73	8.52	8.21

Return Price Performance			Index Price 13-Jan-2014	Previous Index Price 10-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	103.98	103.95	0.025%	0.045%	0.045%	0.045%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.69	108.66	0.029%	-0.094%	-0.094%	-0.094%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	115.45	115.38	0.057%	-0.585%	-0.585%	-0.585%	0.56	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	111.85	111.79	0.054%	0.247%	0.247%	0.247%	0.80	2.13	2.11
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.68	115.54	0.119%	0.760%	0.760%	0.760%	1.53	3.47	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	113.12	112.93	0.166%	1.144%	1.144%	1.144%	1.83	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.91	113.67	0.210%	1.426%	1.426%	1.426%	2.15	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.66	120.44	0.184%	1.638%	1.638%	1.638%	2.29	5.05	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.46	114.26	0.181%	1.635%	1.635%	1.635%	2.55	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.39	115.12	0.231%	1.685%	1.685%	1.685%	2.67	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.12	107.95	0.164%	1.443%	1.443%	1.443%	3.27	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.83	98.70	0.129%				3.54	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.56	119.42	0.119%	1.231%	1.231%	1.231%	3.73	8.52	8.21