

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 January, 2014

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

Index	Close Value 15-Jan-2014	Previous Close Value 14-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.40	111.31	0.078%	1.12%	1.12%	1.12%	11.40%	5.26	5.12	2.67
All Bond Index (Return)	172.63	172.48	0.088%	1.27%	1.27%	1.27%	72.63%	5.26	5.12	2.67
Under 3 Bond Index (Clean)	99.54	99.57	-0.032%	-0.05%	-0.05%	-0.05%	-0.46%	1.84	1.83	0.73
Under 3 Bond Index (Return)	144.80	144.83	-0.020%	0.12%	0.12%	0.12%	44.80%	1.84	1.83	0.73
Under 5 Bond Index (Clean)	108.52	108.50	0.017%	0.44%	0.44%	0.44%	8.52%	3.00	2.96	1.43
Under 5 Bond Index (Return)	158.95	158.91	0.028%	0.60%	0.60%	0.60%	58.95%	3.00	2.96	1.43
Under 10 Bond Index (Clean)	111.18	111.12	0.057%	1.08%	1.08%	1.08%	11.18%	4.53	4.43	2.26
Under 10 Bond Index (Return)	168.00	167.88	0.067%	1.23%	1.23%	1.23%	68.00%	4.53	4.43	2.26
5 Plus Bond Index (Clean)	114.73	114.60	0.110%	1.50%	1.50%	1.50%	14.73%	6.43	6.24	2.97
5 Plus Bond Index (Return)	183.48	183.27	0.118%	1.63%	1.63%	1.63%	83.48%	6.43	6.24	2.97
10 Plus Bond Index (Clean)	116.00	115.80	0.173%	1.33%	1.33%	1.33%	16.00%	8.51	8.21	3.66
10 Plus Bond Index (Return)	192.77	192.42	0.180%	1.46%	1.46%	1.46%	92.77%	8.51	8.21	3.66

## 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	104.53	4.08	331	108.61	0.00	3,630	3,794	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.00	3.37	147	115.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.39	3.43	272	111.82	0.00	10,168	11,021	11370
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.31	1.34	89	115.65	0.00	6,389	7,303	7389
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.12	1.10	89	113.22	0.00	9,256	10,428	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.44	2.54	211	113.99	0.00	7,700	8,581	8777
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.24	1.44	89	120.68	0.00	6,867	8,170	8268
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.28	3.35	272	114.63	0.00	11,809	13,140	13536
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.29	1.22	89	115.51	0.00	9,086	10,385	10495
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	105.13	3.22	301	108.34	0.00	5,026	5,284	5445
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	99.10	0.01	1	99.11	0.00	3,750	3,716	3717
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.27	4.56	308	119.82	0.00	11,776	13,573	14110

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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	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%	9.30%					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%	13.60%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%				8.50%			10.40%	12.80%		
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%			14.50%				21.90%	79.20%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 15-Jan-2014	Previous Index Price 14-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.53	104.61	-0.072%	-0.350%	-0.350%	-0.350%	0.29	1.04	1.04
IE0004680173	0468017	8.25 Treas Bnd 2015	112.00	112.08	-0.076%	-0.980%	-0.980%	-0.980%	0.59	1.51	1.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.39	108.41	-0.018%	0.049%	0.049%	0.049%	0.81	2.12	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.31	114.25	0.046%	0.543%	0.543%	0.543%	1.54	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.12	112.05	0.067%	1.075%	1.075%	1.075%	1.81	4.36	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.44	111.39	0.045%	1.360%	1.360%	1.360%	2.14	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.24	119.21	0.023%	1.466%	1.466%	1.466%	2.29	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	111.28	111.14	0.123%	1.663%	1.663%	1.663%	2.52	5.46	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.29	114.20	0.079%	1.627%	1.627%	1.627%	2.66	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.13	104.95	0.167%	1.543%	1.543%	1.543%	3.24	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.10	98.85	0.250%				3.51	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.27	115.09	0.152%	1.316%	1.316%	1.316%	3.70	8.51	8.21

Return Price Performance			Index Price 15-Jan-2014	Previous Index Price 14-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.61	108.68	-0.058%	-0.168%	-0.168%	-0.168%	0.29	1.04	1.04
IE0004680173	0468017	8.25 Treas Bnd 2015	115.37	115.43	-0.054%	-0.658%	-0.658%	-0.658%	0.59	1.51	1.50
IE0006857530	0685753	4.6 Treas Bnd 2016	111.82	111.82	-0.007%	0.216%	0.216%	0.216%	0.81	2.12	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.65	115.58	0.058%	0.734%	0.734%	0.734%	1.54	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.22	113.13	0.077%	1.231%	1.231%	1.231%	1.81	4.36	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.99	113.92	0.054%	1.491%	1.491%	1.491%	2.14	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.68	120.63	0.036%	1.655%	1.655%	1.655%	2.29	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.63	114.48	0.130%	1.780%	1.780%	1.780%	2.52	5.46	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.51	115.41	0.090%	1.793%	1.793%	1.793%	2.66	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.34	108.16	0.172%	1.648%	1.648%	1.648%	3.24	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.11	98.85	0.259%				3.51	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.82	119.63	0.159%	1.456%	1.456%	1.456%	3.70	8.51	8.21