

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 January, 2014

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

Index	Close Value 28-Jan-2014	Previous Close Value 27-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.31	112.25	0.057%	1.95%	1.95%	1.95%	12.31%	5.25	5.12	2.51
All Bond Index (Return)	174.27	174.16	0.067%	2.23%	2.23%	2.23%	74.27%	5.25	5.12	2.51
Under 3 Bond Index (Clean)	99.50	99.55	-0.058%	-0.10%	-0.10%	-0.10%	-0.51%	1.81	1.80	0.70
Under 3 Bond Index (Return)	144.95	145.02	-0.046%	0.22%	0.22%	0.22%	44.95%	1.81	1.80	0.70
Under 5 Bond Index (Clean)	108.67	108.69	-0.017%	0.57%	0.57%	0.57%	8.67%	2.97	2.93	1.36
Under 5 Bond Index (Return)	159.40	159.41	-0.006%	0.89%	0.89%	0.89%	59.40%	2.97	2.93	1.36
Under 10 Bond Index (Clean)	111.89	111.84	0.039%	1.72%	1.72%	1.72%	11.89%	4.51	4.42	2.11
Under 10 Bond Index (Return)	169.29	169.20	0.050%	2.01%	2.01%	2.01%	69.29%	4.51	4.42	2.11
5 Plus Bond Index (Clean)	116.08	115.97	0.096%	2.69%	2.69%	2.69%	16.08%	6.41	6.24	2.78
5 Plus Bond Index (Return)	185.87	185.67	0.105%	2.95%	2.95%	2.95%	85.87%	6.41	6.24	2.78
10 Plus Bond Index (Clean)	117.95	117.79	0.140%	3.03%	3.03%	3.03%	17.95%	8.50	8.22	3.46
10 Plus Bond Index (Return)	196.20	195.91	0.147%	3.27%	3.27%	3.27%	96.20%	8.50	8.22	3.46

## 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	104.26	4.24	344	108.50	0.00	3,630	3,785	3939
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.75	3.67	160	115.42	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	3.59	285	112.01	0.00	10,168	11,024	11390
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.57	1.54	102	116.10	0.00	6,412	7,329	7428
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.49	1.26	102	113.74	0.00	9,283	10,440	10556
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.13	2.70	224	114.83	0.00	7,700	8,634	8842
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.08	1.65	102	121.73	0.00	6,878	8,258	8371
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.41	3.51	285	115.92	0.00	11,809	13,280	13696
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.65	1.40	102	117.05	0.00	9,092	10,521	10648
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.77	3.36	314	110.12	0.00	5,030	5,366	5535
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.80	0.13	14	100.93	0.00	3,750	3,780	3785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.19	4.75	321	121.94	0.00	11,749	13,789	14348

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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%	25.50%	11.60%	4.80%					4.00%	25.70%	11.80%	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	11.50%	74.40%	33.80%	14.00%					11.60%	74.30%	34.20%	14.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.50%		22.30%	9.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.00%	13.30%					10.70%		31.70%	13.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.60%				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%			16.90%	20.90%				13.90%			17.00%	21.00%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			13.40%	16.50%				10.80%			13.20%	16.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.80%	8.40%				5.60%			6.90%	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%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.70%	78.50%		14.60%					22.00%	79.10%	
									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 28-Jan-2014	Previous Index Price 27-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	104.26	104.41	-0.141%	-0.607%	-0.607%	-0.607%	0.42	1.01	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	111.75	111.85	-0.089%	-1.198%	-1.198%	-1.198%	0.61	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.45	-0.030%	0.077%	0.077%	0.077%	0.75	2.09	2.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	114.55	0.010%	0.771%	0.771%	0.771%	1.44	3.43	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.49	112.46	0.020%	1.404%	1.404%	1.404%	1.72	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.13	112.05	0.074%	1.983%	1.983%	1.983%	2.00	4.82	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.08	120.02	0.054%	2.183%	2.183%	2.183%	2.13	5.02	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	112.41	112.33	0.064%	2.695%	2.695%	2.695%	2.33	5.43	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.65	115.55	0.089%	2.836%	2.836%	2.836%	2.44	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.77	106.61	0.143%	3.127%	3.127%	3.127%	3.04	7.66	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.80	100.66	0.141%				3.31	8.49	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.19	117.03	0.139%	3.006%	3.006%	3.006%	3.51	8.51	8.22

Return Price Performance			Index Price 28-Jan-2014	Previous Index Price 27-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	108.50	108.64	-0.124%	-0.268%	-0.268%	-0.268%	0.42	1.01	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	115.42	115.49	-0.067%	-0.614%	-0.614%	-0.614%	0.61	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	112.01	112.03	-0.018%	0.390%	0.390%	0.390%	0.75	2.09	2.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.07	0.024%	1.132%	1.132%	1.132%	1.44	3.43	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.74	113.71	0.031%	1.702%	1.702%	1.702%	1.72	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.83	114.73	0.083%	2.241%	2.241%	2.241%	2.00	4.82	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.73	121.65	0.067%	2.542%	2.542%	2.542%	2.13	5.02	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	115.92	115.83	0.073%	2.927%	2.927%	2.927%	2.33	5.43	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.05	116.93	0.099%	3.149%	3.149%	3.149%	2.44	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.12	109.96	0.148%	3.318%	3.318%	3.318%	3.04	7.66	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.93	100.78	0.150%				3.31	8.49	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.94	121.76	0.146%	3.246%	3.246%	3.246%	3.51	8.51	8.22