

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 January, 2014

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 07-Jan-2014	Previous Close Value 06-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.34	110.91	0.385%	1.06%	1.06%	1.06%	11.34%	5.15	5.02	2.63
All Bond Index (Return)	172.38	171.71	0.388%	1.12%	1.12%	1.12%	72.38%	5.15	5.02	2.63
Under 3 Bond Index (Clean)	99.64	99.67	-0.025%	0.05%	0.05%	0.05%	-0.36%	1.87	1.85	0.73
Under 3 Bond Index (Return)	144.81	144.83	-0.014%	0.13%	0.13%	0.13%	44.81%	1.87	1.85	0.73
Under 5 Bond Index (Clean)	108.54	108.41	0.126%	0.46%	0.46%	0.46%	8.54%	3.03	2.98	1.45
Under 5 Bond Index (Return)	158.83	158.62	0.135%	0.53%	0.53%	0.53%	58.83%	3.03	2.98	1.45
Under 10 Bond Index (Clean)	111.11	110.74	0.333%	1.02%	1.02%	1.02%	11.11%	4.55	4.45	2.28
Under 10 Bond Index (Return)	167.74	167.17	0.338%	1.08%	1.08%	1.08%	67.74%	4.55	4.45	2.28
5 Plus Bond Index (Clean)	114.62	114.02	0.529%	1.40%	1.40%	1.40%	14.62%	6.32	6.14	2.95
5 Plus Bond Index (Return)	183.16	182.19	0.528%	1.45%	1.45%	1.45%	83.16%	6.32	6.14	2.95
10 Plus Bond Index (Clean)	116.00	115.21	0.686%	1.33%	1.33%	1.33%	16.00%	8.54	8.23	3.70
10 Plus Bond Index (Return)	192.60	191.31	0.672%	1.37%	1.37%	1.37%	92.60%	8.54	8.23	3.70

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.05	3.91	357	103.97	0.00	2,746	2,748	2855	
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.70	3.98	323	108.69	0.00	3,630	3,801	3945	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.24	3.19	139	115.42	0.00	7	8	9	
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.48	3.33	264	111.80	0.00	10,168	11,030	11369	
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.32	1.22	81	115.54	0.00	6,499	7,430	7509	
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	112.01	1.00	81	113.01	0.00	9,271	10,384	10477	
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.30	2.45	203	113.74	0.00	7,724	8,596	8785	
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.18	1.31	81	120.49	0.00	6,847	8,160	8249	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.10	3.26	264	114.36	0.00	11,809	13,120	13504	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.15	1.11	81	115.26	0.00	9,072	10,355	10456	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	105.00	3.13	293	108.13	0.00	5,000	5,250	5407	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.29	4.44	300	119.72	0.00	11,760	13,566	14088	

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			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	4.10%	25.60%	11.60%	4.90%			4.20%	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	12.00%	74.30%	33.80%	14.10%			12.10%	74.20%	34.10%	14.30%		
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	8.10%		22.80%	9.50%			8.00%		22.50%	9.40%		
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.30%		31.80%	13.30%			11.20%		31.50%	13.10%		
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%			13.30%	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			Index Price 07-Jan-2014	Previous Index Price 06-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	100.05	100.06	-0.011%	-0.043%	-0.043%	-0.043%	0.13	0.01	0.01
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.70	104.82	-0.112%	-0.188%	-0.188%	-0.188%	0.24	1.07	1.06
IE0004680173	0468017	8.25 Treas Bnd 2015	112.24	112.28	-0.043%	-0.767%	-0.767%	-0.767%	0.57	1.53	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	108.48	108.47	0.005%	0.129%	0.129%	0.129%	0.81	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.32	114.20	0.101%	0.552%	0.552%	0.552%	1.56	3.49	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.01	111.61	0.361%	0.978%	0.978%	0.978%	1.84	4.38	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.30	110.80	0.447%	1.225%	1.225%	1.225%	2.17	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.18	118.58	0.504%	1.415%	1.415%	1.415%	2.31	5.07	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	111.10	110.58	0.470%	1.503%	1.503%	1.503%	2.56	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.15	113.58	0.497%	1.496%	1.496%	1.496%	2.69	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.00	104.47	0.510%	1.425%	1.425%	1.425%	3.26	7.71	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.29	114.50	0.686%	1.333%	1.333%	1.333%	3.70	8.54	8.23

Return Price Performance			Index Price 07-Jan-2014	Previous Index Price 06-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	103.97	0.000%	0.032%	0.032%	0.032%	0.13	0.01	0.01
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.69	108.79	-0.097%	-0.102%	-0.102%	-0.102%	0.24	1.07	1.06
IE0004680173	0468017	8.25 Treas Bnd 2015	115.42	115.45	-0.023%	-0.610%	-0.610%	-0.610%	0.57	1.53	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	111.80	111.79	0.015%	0.204%	0.204%	0.204%	0.81	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.54	115.41	0.114%	0.638%	0.638%	0.638%	1.56	3.49	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	113.01	112.60	0.369%	1.047%	1.047%	1.047%	1.84	4.38	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.74	113.24	0.448%	1.274%	1.274%	1.274%	2.17	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.49	119.87	0.512%	1.496%	1.496%	1.496%	2.31	5.07	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	114.36	113.82	0.468%	1.538%	1.538%	1.538%	2.56	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.26	114.68	0.505%	1.567%	1.567%	1.567%	2.69	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.13	107.59	0.505%	1.453%	1.453%	1.453%	3.26	7.71	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.72	118.92	0.672%	1.372%	1.372%	1.372%	3.70	8.54	8.23