

Irish Stock Exchange Daily Bond Index Report

Friday 10 January, 2014

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Bond Indices Performance

Index	Close Value 10-Jan-2014	Previous Close Value 09-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.19	111.28	-0.081%	0.93%	0.93%	0.93%	11.19%	5.27	5.13	2.71
All Bond Index (Return)	172.21	172.33	-0.068%	1.02%	1.02%	1.02%	72.21%	5.27	5.13	2.71
Under 3 Bond Index (Clean)	99.59	99.63	-0.033%	0.00%	0.00%	0.00%	-0.41%	1.85	1.84	0.73
Under 3 Bond Index (Return)	144.79	144.82	-0.021%	0.11%	0.11%	0.11%	44.79%	1.85	1.84	0.73
Under 5 Bond Index (Clean)	108.47	108.51	-0.036%	0.39%	0.39%	0.39%	8.47%	3.01	2.97	1.46
Under 5 Bond Index (Return)	158.79	158.83	-0.024%	0.50%	0.50%	0.50%	58.79%	3.01	2.97	1.46
Under 10 Bond Index (Clean)	111.00	111.07	-0.057%	0.92%	0.92%	0.92%	11.00%	4.54	4.44	2.30
Under 10 Bond Index (Return)	167.63	167.71	-0.044%	1.01%	1.01%	1.01%	67.63%	4.54	4.44	2.30
5 Plus Bond Index (Clean)	114.42	114.54	-0.104%	1.23%	1.23%	1.23%	14.42%	6.44	6.25	3.01
5 Plus Bond Index (Return)	182.91	183.07	-0.091%	1.31%	1.31%	1.31%	82.91%	6.44	6.25	3.01
10 Plus Bond Index (Clean)	115.64	115.86	-0.190%	1.02%	1.02%	1.02%	15.64%	8.52	8.21	3.70
10 Plus Bond Index (Return)	192.08	192.42	-0.175%	1.10%	1.10%	1.10%	92.08%	8.52	8.21	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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.01	3.95	360	103.95	0.00	2,746	2,746	2855
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.64	4.02	326	108.66	0.00	3,630	3,798	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.13	3.25	142	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.43	3.37	267	111.79	0.00	10,168	11,025	11367
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.27	1.27	84	115.54	0.00	6,389	7,301	7382
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.90	1.04	84	112.93	0.00	9,301	10,407	10503
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.19	2.48	206	113.67	0.00	7,700	8,562	8753
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.08	1.36	84	120.44	0.00	6,852	8,159	8252
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.97	3.29	267	114.26	0.00	11,809	13,104	13492
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.97	1.15	84	115.12	0.00	9,086	10,317	10421
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.78	3.16	296	107.95	0.00	5,026	5,239	5397
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	98.70	0.00	0	98.70	0.00	3,750	3,701	3701
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.93	4.48	303	119.42	0.00	11,770	13,516	14043

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jan-2014	Previous Index Price 09-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	100.01	100.01	-0.002%	-0.088%	-0.088%	-0.088%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.64	104.66	-0.014%	-0.245%	-0.245%	-0.245%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	112.13	112.17	-0.033%	-0.861%	-0.861%	-0.861%	0.57	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	108.43	108.47	-0.040%	0.083%	0.083%	0.083%	0.81	2.13	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.27	114.29	-0.017%	0.515%	0.515%	0.515%	1.56	3.48	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.90	111.96	-0.054%	0.874%	0.874%	0.874%	1.86	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.19	111.25	-0.052%	1.130%	1.130%	1.130%	2.19	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.08	119.17	-0.073%	1.330%	1.330%	1.330%	2.32	5.06	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	110.97	111.02	-0.050%	1.380%	1.380%	1.380%	2.58	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.97	114.06	-0.076%	1.343%	1.343%	1.343%	2.71	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.78	104.94	-0.148%	1.212%	1.212%	1.212%	3.29	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.70	98.91	-0.212%				3.55	8.52	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.93	115.15	-0.184%	1.024%	1.024%	1.024%	3.74	8.52	8.21

Return Price Performance			Index Price 10-Jan-2014	Previous Index Price 09-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	103.95	103.94	0.009%	0.020%	0.020%	0.020%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.66	108.66	-0.002%	-0.123%	-0.123%	-0.123%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	115.40	-0.012%	-0.642%	-0.642%	-0.642%	0.57	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	111.79	111.82	-0.027%	0.194%	0.194%	0.194%	0.81	2.13	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.54	115.54	-0.004%	0.640%	0.640%	0.640%	1.56	3.48	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.93	112.98	-0.042%	0.977%	0.977%	0.977%	1.86	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.67	113.72	-0.040%	1.213%	1.213%	1.213%	2.19	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.44	120.51	-0.060%	1.452%	1.452%	1.452%	2.32	5.06	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.26	114.30	-0.037%	1.451%	1.451%	1.451%	2.58	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.12	115.20	-0.064%	1.451%	1.451%	1.451%	2.71	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.95	108.09	-0.134%	1.277%	1.277%	1.277%	3.29	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.70	98.91	-0.212%				3.55	8.52	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.42	119.61	-0.166%	1.111%	1.111%	1.111%	3.74	8.52	8.21