

Irish Stock Exchange Daily Bond Index Report

Tuesday 14 January, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
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 info@ise.ie

Bond Indices Performance

Index	Close Value 14-Jan-2014	Previous Close Value 13-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.31	111.32	-0.005%	1.04%	1.04%	1.04%	11.31%	5.26	5.13	2.69
All Bond Index (Return)	172.48	172.47	0.006%	1.18%	1.18%	1.18%	72.48%	5.26	5.13	2.69
Under 3 Bond Index (Clean)	99.57	99.61	-0.035%	-0.02%	-0.02%	-0.02%	-0.43%	1.85	1.84	0.73
Under 3 Bond Index (Return)	144.83	144.86	-0.022%	0.14%	0.14%	0.14%	44.83%	1.85	1.84	0.73
Under 5 Bond Index (Clean)	108.50	108.55	-0.039%	0.42%	0.42%	0.42%	8.50%	3.01	2.96	1.45
Under 5 Bond Index (Return)	158.91	158.95	-0.026%	0.58%	0.58%	0.58%	58.91%	3.01	2.96	1.45
Under 10 Bond Index (Clean)	111.12	111.14	-0.017%	1.02%	1.02%	1.02%	11.12%	4.54	4.44	2.27
Under 10 Bond Index (Return)	167.88	167.89	-0.005%	1.17%	1.17%	1.17%	67.88%	4.54	4.44	2.27
5 Plus Bond Index (Clean)	114.60	114.59	0.011%	1.39%	1.39%	1.39%	14.60%	6.43	6.25	2.99
5 Plus Bond Index (Return)	183.27	183.23	0.022%	1.51%	1.51%	1.51%	83.27%	6.43	6.25	2.99
10 Plus Bond Index (Clean)	115.80	115.75	0.046%	1.16%	1.16%	1.16%	15.80%	8.52	8.21	3.68
10 Plus Bond Index (Return)	192.42	192.31	0.055%	1.28%	1.28%	1.28%	92.42%	8.52	8.21	3.68

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	3.99	364	103.99	0.00	2,746	2,746	2856
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.61	4.07	330	108.68	0.00	3,630	3,797	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.08	3.35	146	115.43	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.41	3.42	271	111.82	0.00	10,168	11,023	11371
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.25	1.33	88	115.58	0.00	6,389	7,300	7385
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.05	1.09	88	113.13	0.00	9,301	10,421	10522
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.39	2.53	210	113.92	0.00	7,700	8,577	8772
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.21	1.42	88	120.63	0.00	6,852	8,168	8265
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.14	3.34	271	114.48	0.00	11,809	13,124	13519
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.20	1.21	88	115.41	0.00	9,086	10,376	10486
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.95	3.21	300	108.16	0.00	5,026	5,275	5436
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	98.85	0.00	0	98.85	0.00	3,750	3,707	3707
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.09	4.54	307	119.63	0.00	11,776	13,559	14095

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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%	13.60%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.50%	13.00%		8.50%			10.40%	12.90%	
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%	14.50%				21.90%	79.20%
								100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jan-2014	Previous Index Price 13-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	100.00	-0.001%	-0.096%	-0.096%	-0.096%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.61	104.64	-0.029%	-0.278%	-0.278%	-0.278%	0.25	1.05	1.04
IE0004680173	0468017	8.25 Treas Bnd 2015	112.08	112.13	-0.041%	-0.904%	-0.904%	-0.904%	0.57	1.52	1.51
IE0006857530	0685753	4.6 Treas Bnd 2016	108.41	108.45	-0.037%	0.067%	0.067%	0.067%	0.81	2.13	2.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.25	114.37	-0.098%	0.497%	0.497%	0.497%	1.56	3.47	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.05	112.05	-0.003%	1.007%	1.007%	1.007%	1.83	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.39	111.39	0.000%	1.314%	1.314%	1.314%	2.15	4.86	4.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.21	119.25	-0.034%	1.442%	1.442%	1.442%	2.29	5.05	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	111.14	111.14	0.003%	1.538%	1.538%	1.538%	2.55	5.46	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.20	114.20	0.004%	1.547%	1.547%	1.547%	2.67	5.90	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.95	104.93	0.021%	1.374%	1.374%	1.374%	3.27	7.69	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.85	98.83	0.023%				3.54	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.09	115.03	0.052%	1.162%	1.162%	1.162%	3.72	8.52	8.21

Return Price Performance			Index Price 14-Jan-2014	Previous Index Price 13-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	103.99	103.98	0.010%	0.055%	0.055%	0.055%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.68	108.69	-0.017%	-0.110%	-0.110%	-0.110%	0.25	1.05	1.04
IE0004680173	0468017	8.25 Treas Bnd 2015	115.43	115.45	-0.020%	-0.605%	-0.605%	-0.605%	0.57	1.52	1.51
IE0006857530	0685753	4.6 Treas Bnd 2016	111.82	111.85	-0.024%	0.223%	0.223%	0.223%	0.81	2.13	2.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.58	115.68	-0.084%	0.676%	0.676%	0.676%	1.56	3.47	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.13	113.12	0.009%	1.153%	1.153%	1.153%	1.83	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.92	113.91	0.011%	1.436%	1.436%	1.436%	2.15	4.86	4.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.63	120.66	-0.020%	1.618%	1.618%	1.618%	2.29	5.05	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.46	0.013%	1.648%	1.648%	1.648%	2.55	5.46	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.41	115.39	0.016%	1.702%	1.702%	1.702%	2.67	5.90	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.16	108.12	0.031%	1.474%	1.474%	1.474%	3.27	7.69	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.85	98.83	0.023%				3.54	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.63	119.56	0.063%	1.295%	1.295%	1.295%	3.72	8.52	8.21