

Irish Stock Exchange Daily Bond Index Report

Thursday 16 January, 2014

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

Bond Indices Performance

Index	Close Value 16-Jan-2014	Previous Close Value 15-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.57	111.40	0.155%	1.28%	1.28%	1.28%	11.57%	5.26	5.12	2.64
All Bond Index (Return)	172.91	172.63	0.163%	1.43%	1.43%	1.43%	72.91%	5.26	5.12	2.64
Under 3 Bond Index (Clean)	99.53	99.54	-0.016%	-0.07%	-0.07%	-0.07%	-0.48%	1.84	1.82	0.74
Under 3 Bond Index (Return)	144.80	144.80	-0.004%	0.11%	0.11%	0.11%	44.80%	1.84	1.82	0.74
Under 5 Bond Index (Clean)	108.53	108.52	0.009%	0.45%	0.45%	0.45%	8.53%	2.99	2.95	1.43
Under 5 Bond Index (Return)	158.98	158.95	0.021%	0.63%	0.63%	0.63%	58.98%	2.99	2.95	1.43
Under 10 Bond Index (Clean)	111.31	111.18	0.114%	1.20%	1.20%	1.20%	11.31%	4.53	4.43	2.23
Under 10 Bond Index (Return)	168.20	168.00	0.123%	1.36%	1.36%	1.36%	68.20%	4.53	4.43	2.23
5 Plus Bond Index (Clean)	114.99	114.73	0.230%	1.73%	1.73%	1.73%	14.99%	6.43	6.24	2.93
5 Plus Bond Index (Return)	183.92	183.48	0.237%	1.87%	1.87%	1.87%	83.92%	6.43	6.24	2.93
10 Plus Bond Index (Clean)	116.40	116.00	0.340%	1.68%	1.68%	1.68%	16.40%	8.51	8.21	3.62
10 Plus Bond Index (Return)	193.42	192.77	0.341%	1.81%	1.81%	1.81%	93.42%	8.51	8.21	3.62

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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.51	4.09	332	108.60	0.00	3,630	3,794	3942
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.96	3.39	148	115.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.37	3.44	273	111.81	0.00	10,168	11,020	11370
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.35	1.36	90	115.71	0.00	6,389	7,306	7393
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.15	1.11	90	113.26	0.00	9,256	10,380	10483
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.56	2.56	212	114.12	0.00	7,700	8,590	8787
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.38	1.46	90	120.84	0.00	6,874	8,197	8297
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.53	3.37	273	114.89	0.00	11,809	13,170	13567
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.52	1.23	90	115.76	0.00	9,086	10,406	10517
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	105.46	3.23	302	108.68	0.00	5,026	5,300	5462
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	99.47	0.02	2	99.49	0.00	3,750	3,730	3731
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.65	4.57	309	120.22	0.00	11,776	13,618	14157

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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	11.50%	74.30%	33.90%	14.10%					11.60%	74.20%	34.30%	14.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.60%		22.30%	9.30%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		31.90%	13.30%					10.70%		31.60%	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%	12.90%			
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%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%				21.60%	78.50%			14.50%				21.90%	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 16-Jan-2014	Previous Index Price 15-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	104.51	104.53	-0.024%	-0.374%	-0.374%	-0.374%	0.30	1.04	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	111.96	112.00	-0.029%	-1.008%	-1.008%	-1.008%	0.59	1.50	1.50
IE0006857530	0685753	4.6 Treas Bnd 2016	108.37	108.39	-0.014%	0.035%	0.035%	0.035%	0.81	2.12	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.35	114.31	0.039%	0.582%	0.582%	0.582%	1.52	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.15	112.12	0.025%	1.100%	1.100%	1.100%	1.80	4.36	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.56	111.44	0.108%	1.469%	1.469%	1.469%	2.11	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.38	119.24	0.119%	1.587%	1.587%	1.587%	2.26	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	111.53	111.28	0.225%	1.891%	1.891%	1.891%	2.48	5.45	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.52	114.29	0.201%	1.832%	1.832%	1.832%	2.62	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.46	105.13	0.314%	1.861%	1.861%	1.861%	3.20	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.47	99.10	0.376%				3.46	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.65	115.27	0.330%	1.650%	1.650%	1.650%	3.66	8.51	8.21

Return Price Performance			Index Price 16-Jan-2014	Previous Index Price 15-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	108.60	108.61	-0.011%	-0.179%	-0.179%	-0.179%	0.30	1.04	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.37	-0.008%	-0.666%	-0.666%	-0.666%	0.59	1.50	1.50
IE0006857530	0685753	4.6 Treas Bnd 2016	111.81	111.82	-0.002%	0.214%	0.214%	0.214%	0.81	2.12	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.71	115.65	0.052%	0.787%	0.787%	0.787%	1.52	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.26	113.22	0.035%	1.267%	1.267%	1.267%	1.80	4.36	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	113.99	0.116%	1.609%	1.609%	1.609%	2.11	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.84	120.68	0.132%	1.789%	1.789%	1.789%	2.26	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.89	114.63	0.229%	2.014%	2.014%	2.014%	2.48	5.45	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.76	115.51	0.210%	2.007%	2.007%	2.007%	2.62	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.68	108.34	0.315%	1.968%	1.968%	1.968%	3.20	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.49	99.11	0.385%				3.46	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.22	119.82	0.330%	1.790%	1.790%	1.790%	3.66	8.51	8.21