

Irish Stock Exchange Daily Bond Index Report

Friday 17 January, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jan-2014	Previous Close Value 16-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.71	111.57	0.125%	1.40%	1.40%	1.40%	11.71%	5.26	5.13	2.62
All Bond Index (Return)	173.14	172.91	0.134%	1.57%	1.57%	1.57%	73.14%	5.26	5.13	2.62
Under 3 Bond Index (Clean)	99.57	99.53	0.041%	-0.03%	-0.03%	-0.03%	-0.43%	1.84	1.82	0.71
Under 3 Bond Index (Return)	144.87	144.80	0.052%	0.16%	0.16%	0.16%	44.87%	1.84	1.82	0.71
Under 5 Bond Index (Clean)	108.61	108.53	0.068%	0.52%	0.52%	0.52%	8.61%	2.99	2.95	1.40
Under 5 Bond Index (Return)	159.11	158.98	0.079%	0.70%	0.70%	0.70%	59.11%	2.99	2.95	1.40
Under 10 Bond Index (Clean)	111.44	111.31	0.115%	1.31%	1.31%	1.31%	11.44%	4.53	4.43	2.20
Under 10 Bond Index (Return)	168.41	168.20	0.124%	1.48%	1.48%	1.48%	68.41%	4.53	4.43	2.20
5 Plus Bond Index (Clean)	115.17	114.99	0.156%	1.89%	1.89%	1.89%	15.17%	6.42	6.24	2.91
5 Plus Bond Index (Return)	184.22	183.92	0.163%	2.04%	2.04%	2.04%	84.22%	6.42	6.24	2.91
10 Plus Bond Index (Clean)	116.60	116.40	0.176%	1.86%	1.86%	1.86%	16.60%	8.51	8.22	3.60
10 Plus Bond Index (Return)	193.78	193.42	0.182%	1.99%	1.99%	1.99%	93.78%	8.51	8.22	3.60

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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.52	4.11	333	108.63	0.00	3,630	3,794	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.99	3.42	149	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.43	3.45	274	111.88	0.00	10,168	11,025	11377
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.40	1.37	91	115.77	0.00	6,389	7,309	7397
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.29	1.12	91	113.41	0.00	9,261	10,393	10497
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.72	2.57	213	114.29	0.00	7,700	8,602	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.52	1.47	91	120.99	0.00	6,874	8,216	8317
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.66	3.38	274	115.04	0.00	11,809	13,185	13584
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.70	1.25	91	115.94	0.00	9,052	10,421	10534
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	105.75	3.24	303	108.98	0.00	5,009	5,315	5477
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	99.69	0.03	3	99.72	0.00	3,750	3,738	3739
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.84	4.59	310	120.42	0.00	11,772	13,641	14181

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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%	4.80%					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%	74.40%	33.90%	14.10%					11.60%	74.20%	34.20%	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	5.60%			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%				21.60%	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 17-Jan-2014	Previous Index Price 16-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	104.52	104.51	0.014%	-0.359%	-0.359%	-0.359%	0.28	1.03	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	111.99	111.96	0.021%	-0.988%	-0.988%	-0.988%	0.57	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	108.43	108.37	0.051%	0.086%	0.086%	0.086%	0.78	2.11	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.40	114.35	0.044%	0.626%	0.626%	0.626%	1.51	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.29	112.15	0.125%	1.226%	1.226%	1.226%	1.77	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.72	111.56	0.139%	1.610%	1.610%	1.610%	2.08	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.52	119.38	0.116%	1.704%	1.704%	1.704%	2.24	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	111.66	111.53	0.119%	2.013%	2.013%	2.013%	2.46	5.45	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.70	114.52	0.150%	1.985%	1.985%	1.985%	2.59	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.75	105.46	0.275%	2.141%	2.141%	2.141%	3.17	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.69	99.47	0.218%				3.44	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.84	115.65	0.164%	1.817%	1.817%	1.817%	3.64	8.51	8.21

Return Price Performance			Index Price 17-Jan-2014	Previous Index Price 16-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	108.63	108.60	0.025%	-0.154%	-0.154%	-0.154%	0.28	1.03	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.36	0.040%	-0.626%	-0.626%	-0.626%	0.57	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	111.88	111.81	0.061%	0.275%	0.275%	0.275%	0.78	2.11	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	115.71	0.056%	0.843%	0.843%	0.843%	1.51	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.41	113.26	0.134%	1.403%	1.403%	1.403%	1.77	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.29	114.12	0.146%	1.758%	1.758%	1.758%	2.08	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.99	120.84	0.127%	1.918%	1.918%	1.918%	2.24	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	115.04	114.89	0.126%	2.143%	2.143%	2.143%	2.46	5.45	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.94	115.76	0.162%	2.172%	2.172%	2.172%	2.59	5.89	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.98	108.68	0.277%	2.251%	2.251%	2.251%	3.17	7.68	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	99.72	99.49	0.228%				3.44	8.51	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.42	120.22	0.170%	1.963%	1.963%	1.963%	3.64	8.51	8.21