

Irish Stock Exchange Daily Bond Index Report

Monday 20 January, 2014

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

Bond Indices Performance

Index	Close Value 20-Jan-2014	Previous Close Value 17-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.57	111.71	0.772%	2.19%	2.19%	2.19%	12.57%	5.27	5.14	2.47
All Bond Index (Return)	174.51	173.14	0.788%	2.37%	2.37%	2.37%	74.51%	5.27	5.14	2.47
Under 3 Bond Index (Clean)	99.72	99.57	0.151%	0.12%	0.12%	0.12%	-0.28%	1.83	1.82	0.62
Under 3 Bond Index (Return)	145.13	144.87	0.179%	0.34%	0.34%	0.34%	45.13%	1.83	1.82	0.62
Under 5 Bond Index (Clean)	108.96	108.61	0.326%	0.84%	0.84%	0.84%	8.96%	2.99	2.95	1.29
Under 5 Bond Index (Return)	159.67	159.11	0.354%	1.06%	1.06%	1.06%	59.67%	2.99	2.95	1.29
Under 10 Bond Index (Clean)	112.13	111.44	0.619%	1.94%	1.94%	1.94%	12.13%	4.53	4.44	2.07
Under 10 Bond Index (Return)	169.49	168.41	0.641%	2.14%	2.14%	2.14%	69.49%	4.53	4.44	2.07
5 Plus Bond Index (Clean)	116.32	115.17	1.002%	2.91%	2.91%	2.91%	16.32%	6.43	6.26	2.76
5 Plus Bond Index (Return)	186.08	184.22	1.012%	3.07%	3.07%	3.07%	86.08%	6.43	6.26	2.76
10 Plus Bond Index (Clean)	118.30	116.60	1.457%	3.34%	3.34%	3.34%	18.30%	8.53	8.25	3.43
10 Plus Bond Index (Return)	196.58	193.78	1.449%	3.47%	3.47%	3.47%	96.58%	8.53	8.25	3.43

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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.49	4.14	336	108.64	0.00	3,630	3,793	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.06	3.48	152	115.54	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.66	3.49	277	112.15	0.00	10,168	11,049	11404
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.82	1.42	94	116.24	0.00	6,389	7,336	7427
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.90	1.16	94	114.06	0.00	9,274	10,455	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.38	2.60	216	114.99	0.00	7,700	8,654	8854
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.31	1.52	94	121.83	0.00	6,874	8,271	8375
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.60	3.42	277	116.02	0.00	11,809	13,297	13700
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.76	1.29	94	117.04	0.00	9,052	10,478	10595
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.05	3.27	306	110.32	0.00	5,009	5,363	5526
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.15	0.06	6	101.21	0.00	3,750	3,793	3795
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.52	4.63	313	122.15	0.00	11,767	13,834	14379

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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	3.90%	25.50%	11.60%	4.80%					4.00%	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	11.50%	74.40%	33.80%	14.00%					11.60%	74.30%	34.20%	14.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%					7.50%		22.30%	9.20%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.90%		32.00%	13.30%					10.70%		31.70%	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%	12.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.90%	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%				10.70%			13.20%	16.20%			
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%				6.00%	21.50%			3.90%				5.80%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.70%	78.50%		14.60%				22.00%	79.10%		
									100%	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 20-Jan-2014	Previous Index Price 17-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	104.49	104.52	-0.029%	-0.388%	-0.388%	-0.388%	0.29	1.03	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	112.06	111.99	0.061%	-0.927%	-0.927%	-0.927%	0.52	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	108.66	108.43	0.212%	0.298%	0.298%	0.298%	0.68	2.11	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.82	114.40	0.370%	0.998%	0.998%	0.998%	1.40	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.90	112.29	0.545%	1.778%	1.778%	1.778%	1.64	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.38	111.72	0.595%	2.215%	2.215%	2.215%	1.96	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.31	119.52	0.665%	2.381%	2.381%	2.381%	2.10	5.04	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.60	111.66	0.844%	2.873%	2.873%	2.873%	2.31	5.45	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.76	114.70	0.924%	2.927%	2.927%	2.927%	2.43	5.89	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.05	105.75	1.234%	3.402%	3.402%	3.402%	3.01	7.69	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.15	99.69	1.468%				3.26	8.52	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.52	115.84	1.455%	3.298%	3.298%	3.298%	3.48	8.53	8.25

Return Price Performance			Index Price 20-Jan-2014	Previous Index Price 17-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	108.64	108.63	0.006%	-0.148%	-0.148%	-0.148%	0.29	1.03	1.03
IE0004680173	0468017	8.25 Treas Bnd 2015	115.54	115.40	0.118%	-0.509%	-0.509%	-0.509%	0.52	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	112.15	111.88	0.239%	0.514%	0.514%	0.514%	0.68	2.11	2.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	115.77	0.404%	1.251%	1.251%	1.251%	1.40	3.46	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.06	113.41	0.573%	1.984%	1.984%	1.984%	1.64	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.99	114.29	0.613%	2.382%	2.382%	2.382%	1.96	4.85	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.83	120.99	0.698%	2.629%	2.629%	2.629%	2.10	5.04	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	116.02	115.04	0.851%	3.012%	3.012%	3.012%	2.31	5.45	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.04	115.94	0.950%	3.142%	3.142%	3.142%	2.43	5.89	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.32	108.98	1.227%	3.505%	3.505%	3.505%	3.01	7.69	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.21	99.72	1.494%				3.26	8.52	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.15	120.42	1.437%	3.428%	3.428%	3.428%	3.48	8.53	8.25