

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 January, 2014

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Jan-2014	Previous Close Value 20-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.74	112.57	0.145%	2.33%	2.33%	2.33%	12.74%	5.27	5.15	2.45
All Bond Index (Return)	174.77	174.51	0.152%	2.53%	2.53%	2.53%	74.77%	5.27	5.15	2.45
Under 3 Bond Index (Clean)	99.69	99.72	-0.025%	0.10%	0.10%	0.10%	-0.31%	1.83	1.82	0.63
Under 3 Bond Index (Return)	145.11	145.13	-0.012%	0.33%	0.33%	0.33%	45.11%	1.83	1.82	0.63
Under 5 Bond Index (Clean)	108.96	108.96	0.003%	0.85%	0.85%	0.85%	8.96%	2.99	2.95	1.29
Under 5 Bond Index (Return)	159.70	159.67	0.014%	1.08%	1.08%	1.08%	59.70%	2.99	2.95	1.29
Under 10 Bond Index (Clean)	112.25	112.13	0.111%	2.05%	2.05%	2.05%	12.25%	4.53	4.44	2.04
Under 10 Bond Index (Return)	169.70	169.49	0.121%	2.26%	2.26%	2.26%	69.70%	4.53	4.44	2.04
5 Plus Bond Index (Clean)	116.58	116.32	0.217%	3.13%	3.13%	3.13%	16.58%	6.43	6.26	2.72
5 Plus Bond Index (Return)	186.50	186.08	0.223%	3.30%	3.30%	3.30%	86.50%	6.43	6.26	2.72
10 Plus Bond Index (Clean)	118.65	118.30	0.290%	3.64%	3.64%	3.64%	18.65%	8.53	8.25	3.40
10 Plus Bond Index (Return)	197.16	196.58	0.292%	3.77%	3.77%	3.77%	97.16%	8.53	8.25	3.40

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	104.48	4.16	337	108.64	0.00	3,630	3,793	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.03	3.51	153	115.53	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.63	3.50	278	112.13	0.00	10,168	11,045	11402
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.85	1.43	95	116.28	0.00	6,389	7,338	7429
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.93	1.17	95	114.10	0.00	9,274	10,474	10582
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.50	2.62	217	115.12	0.00	7,700	8,663	8864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.49	1.54	95	122.03	0.00	6,874	8,283	8389
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.85	3.43	278	116.27	0.00	11,809	13,326	13730
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.02	1.30	95	117.32	0.00	9,052	10,502	10619
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.32	3.28	307	110.60	0.00	5,019	5,376	5540
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.44	0.07	7	101.51	0.00	3,750	3,804	3806
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.86	4.65	314	122.51	0.00	11,769	13,869	14415

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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	11.40%	74.40%	33.80%	14.00%					11.50%	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%		32.10%	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%			17.10%	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%	16.20%			
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%					22.10%	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 21-Jan-2014	Previous Index Price 20-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	104.48	104.49	-0.010%	-0.398%	-0.398%	-0.398%	0.29	1.03	1.02
IE0004680173	0468017	8.25 Treas Bnd 2015	112.03	112.06	-0.026%	-0.953%	-0.953%	-0.953%	0.52	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	108.63	108.66	-0.030%	0.268%	0.268%	0.268%	0.69	2.11	2.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.85	114.82	0.022%	1.020%	1.020%	1.020%	1.39	3.45	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.93	112.90	0.029%	1.807%	1.807%	1.807%	1.64	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.50	112.38	0.104%	2.321%	2.321%	2.321%	1.94	4.84	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.49	120.31	0.150%	2.534%	2.534%	2.534%	2.07	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.85	112.60	0.218%	3.097%	3.097%	3.097%	2.27	5.45	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.02	115.76	0.225%	3.158%	3.158%	3.158%	2.39	5.89	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.32	107.05	0.248%	3.658%	3.658%	3.658%	2.97	7.69	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.44	101.15	0.284%				3.23	8.52	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.86	117.52	0.292%	3.599%	3.599%	3.599%	3.44	8.53	8.25

Return Price Performance			Index Price 21-Jan-2014	Previous Index Price 20-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	108.64	0.002%	-0.146%	-0.146%	-0.146%	0.29	1.03	1.02
IE0004680173	0468017	8.25 Treas Bnd 2015	115.53	115.54	-0.005%	-0.514%	-0.514%	-0.514%	0.52	1.50	1.49
IE0006857530	0685753	4.6 Treas Bnd 2016	112.13	112.15	-0.017%	0.497%	0.497%	0.497%	0.69	2.11	2.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.28	116.24	0.034%	1.286%	1.286%	1.286%	1.39	3.45	3.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.10	114.06	0.039%	2.024%	2.024%	2.024%	1.64	4.35	4.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.12	114.99	0.113%	2.498%	2.498%	2.498%	1.94	4.84	4.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.03	121.83	0.161%	2.794%	2.794%	2.794%	2.07	5.04	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	116.27	116.02	0.222%	3.240%	3.240%	3.240%	2.27	5.45	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.32	117.04	0.233%	3.383%	3.383%	3.383%	2.39	5.89	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.60	110.32	0.249%	3.763%	3.763%	3.763%	2.97	7.69	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.51	101.21	0.293%				3.23	8.52	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.51	122.15	0.292%	3.730%	3.730%	3.730%	3.44	8.53	8.25