

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 January, 2014

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

Bond Indices Performance

Index	Close Value 22-Jan-2014	Previous Close Value 21-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.65	112.74	-0.080%	2.25%	2.25%	2.25%	12.65%	5.26	5.14	2.46
All Bond Index (Return)	174.66	174.77	-0.066%	2.46%	2.46%	2.46%	74.66%	5.26	5.14	2.46
Under 3 Bond Index (Clean)	99.65	99.69	-0.038%	0.06%	0.06%	0.06%	-0.35%	1.82	1.81	0.64
Under 3 Bond Index (Return)	145.07	145.11	-0.025%	0.31%	0.31%	0.31%	45.07%	1.82	1.81	0.64
Under 5 Bond Index (Clean)	108.90	108.96	-0.056%	0.79%	0.79%	0.79%	8.90%	2.98	2.94	1.30
Under 5 Bond Index (Return)	159.63	159.70	-0.043%	1.03%	1.03%	1.03%	59.63%	2.98	2.94	1.30
Under 10 Bond Index (Clean)	112.17	112.25	-0.073%	1.98%	1.98%	1.98%	12.17%	4.52	4.43	2.05
Under 10 Bond Index (Return)	169.59	169.70	-0.060%	2.20%	2.20%	2.20%	69.59%	4.52	4.43	2.05
5 Plus Bond Index (Clean)	116.47	116.58	-0.092%	3.04%	3.04%	3.04%	16.47%	6.43	6.26	2.73
5 Plus Bond Index (Return)	186.35	186.50	-0.078%	3.22%	3.22%	3.22%	86.35%	6.43	6.26	2.73
10 Plus Bond Index (Clean)	118.52	118.65	-0.109%	3.53%	3.53%	3.53%	18.52%	8.52	8.24	3.41
10 Plus Bond Index (Return)	196.97	197.16	-0.094%	3.67%	3.67%	3.67%	96.97%	8.52	8.24	3.41

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	104.44	4.17	338	108.61	0.00	3,630	3,791	3942
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.95	3.53	154	115.48	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.59	3.52	279	112.10	0.00	10,168	11,041	11399
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.79	1.45	96	116.23	0.00	6,389	7,334	7426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.84	1.18	96	114.02	0.00	9,274	10,465	10575
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.39	2.63	218	115.02	0.00	7,700	8,654	8857
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.36	1.55	96	121.91	0.00	6,874	8,274	8381
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.72	3.44	279	116.16	0.00	11,809	13,311	13717
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.00	1.32	96	117.31	0.00	9,052	10,500	10619
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.20	3.29	308	110.49	0.00	5,009	5,381	5546
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.30	0.08	8	101.37	0.00	3,750	3,799	3801
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.75	4.66	315	122.41	0.00	11,769	13,857	14406

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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%		32.10%	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%			17.00%	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%				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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jan-2014	Previous Index Price 21-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	104.44	104.48	-0.041%	-0.439%	-0.439%	-0.439%	0.30	1.02	1.02
IE0004680173	0468017	8.25 Treas Bnd 2015	111.95	112.03	-0.065%	-1.018%	-1.018%	-1.018%	0.53	1.49	1.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.59	108.63	-0.037%	0.231%	0.231%	0.231%	0.69	2.10	2.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.79	114.85	-0.055%	0.965%	0.965%	0.965%	1.40	3.45	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.84	112.93	-0.082%	1.724%	1.724%	1.724%	1.65	4.34	4.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.39	112.50	-0.095%	2.224%	2.224%	2.224%	1.95	4.83	4.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.36	120.49	-0.108%	2.424%	2.424%	2.424%	2.09	5.03	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.72	112.85	-0.111%	2.983%	2.983%	2.983%	2.28	5.44	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	116.02	-0.017%	3.141%	3.141%	3.141%	2.39	5.88	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.20	107.32	-0.107%	3.547%	3.547%	3.547%	2.99	7.68	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.30	101.44	-0.140%				3.25	8.51	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.75	117.86	-0.100%	3.496%	3.496%	3.496%	3.45	8.53	8.24

Return Price Performance			Index Price 22-Jan-2014	Previous Index Price 21-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	108.61	108.64	-0.028%	-0.174%	-0.174%	-0.174%	0.30	1.02	1.02
IE0004680173	0468017	8.25 Treas Bnd 2015	115.48	115.53	-0.043%	-0.557%	-0.557%	-0.557%	0.53	1.49	1.48
IE0006857530	0685753	4.6 Treas Bnd 2016	112.10	112.13	-0.025%	0.472%	0.472%	0.472%	0.69	2.10	2.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	116.28	-0.040%	1.245%	1.245%	1.245%	1.40	3.45	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.02	114.10	-0.070%	1.953%	1.953%	1.953%	1.65	4.34	4.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.02	115.12	-0.083%	2.412%	2.412%	2.412%	1.95	4.83	4.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.91	122.03	-0.093%	2.698%	2.698%	2.698%	2.09	5.03	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	116.16	116.27	-0.096%	3.141%	3.141%	3.141%	2.28	5.44	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	117.32	-0.005%	3.378%	3.378%	3.378%	2.39	5.88	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.49	110.60	-0.094%	3.666%	3.666%	3.666%	2.99	7.68	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.37	101.51	-0.131%				3.25	8.51	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.41	122.51	-0.084%	3.643%	3.643%	3.643%	3.45	8.53	8.24