

Irish Stock Exchange Daily Bond Index Report

Thursday 23 January, 2014

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

Bond Indices Performance

Index	Close Value 23-Jan-2014	Previous Close Value 22-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.33	112.65	-0.284%	1.96%	1.96%	1.96%	12.33%	5.25	5.13	2.51
All Bond Index (Return)	174.19	174.66	-0.266%	2.19%	2.19%	2.19%	74.19%	5.25	5.13	2.51
Under 3 Bond Index (Clean)	99.59	99.65	-0.065%	-0.01%	-0.01%	-0.01%	-0.41%	1.82	1.81	0.67
Under 3 Bond Index (Return)	145.00	145.07	-0.052%	0.25%	0.25%	0.25%	45.00%	1.82	1.81	0.67
Under 5 Bond Index (Clean)	108.75	108.90	-0.143%	0.65%	0.65%	0.65%	8.75%	2.98	2.94	1.34
Under 5 Bond Index (Return)	159.42	159.63	-0.128%	0.90%	0.90%	0.90%	59.42%	2.98	2.94	1.34
Under 10 Bond Index (Clean)	111.91	112.17	-0.232%	1.74%	1.74%	1.74%	11.91%	4.52	4.43	2.10
Under 10 Bond Index (Return)	169.23	169.59	-0.215%	1.98%	1.98%	1.98%	69.23%	4.52	4.43	2.10
5 Plus Bond Index (Clean)	116.05	116.47	-0.356%	2.67%	2.67%	2.67%	16.05%	6.42	6.24	2.79
5 Plus Bond Index (Return)	185.73	186.35	-0.336%	2.87%	2.87%	2.87%	85.73%	6.42	6.24	2.79
10 Plus Bond Index (Clean)	117.90	118.52	-0.517%	2.99%	2.99%	2.99%	17.90%	8.51	8.23	3.47
10 Plus Bond Index (Return)	196.01	196.97	-0.490%	3.17%	3.17%	3.17%	96.01%	8.51	8.23	3.47

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	104.44	4.18	339	108.62	0.00	3,630	3,791	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.90	3.55	155	115.46	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.49	3.53	280	112.02	0.00	10,168	11,032	11391
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.61	1.46	97	116.07	0.00	6,389	7,322	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.57	1.20	97	113.76	0.00	9,281	10,439	10550
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.12	2.64	219	114.76	0.00	7,700	8,633	8836
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.03	1.57	97	121.60	0.00	6,870	8,251	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.45	3.45	280	115.90	0.00	11,809	13,279	13686
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.60	1.33	97	116.93	0.00	9,052	10,464	10584
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.73	3.30	309	110.03	0.00	5,013	5,347	5512
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.78	0.08	9	100.86	0.00	3,763	3,779	3782
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.14	4.68	316	121.81	0.00	11,769	13,786	14336

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting								
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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%	25.60%	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%	74.20%	34.20%	14.20%	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		22.50%	9.30%							7.50%		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%						10.80%			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%				21.70%	78.50%					14.60%			22.00%	79.10%
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jan-2014	Previous Index Price 22-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	104.44	0.000%	-0.439%	-0.439%	-0.439%	0.29	1.02	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	111.90	111.95	-0.044%	-1.061%	-1.061%	-1.061%	0.54	1.48	1.48
IE0006857530	0685753	4.6 Treas Bnd 2016	108.49	108.59	-0.087%	0.143%	0.143%	0.143%	0.73	2.10	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.61	114.79	-0.157%	0.807%	0.807%	0.807%	1.44	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.57	112.84	-0.244%	1.476%	1.476%	1.476%	1.71	4.34	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.12	112.39	-0.245%	1.974%	1.974%	1.974%	2.00	4.83	4.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.03	120.36	-0.278%	2.138%	2.138%	2.138%	2.14	5.02	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.45	112.72	-0.241%	2.734%	2.734%	2.734%	2.33	5.44	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.60	116.00	-0.342%	2.788%	2.788%	2.788%	2.45	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.73	107.20	-0.438%	3.093%	3.093%	3.093%	3.04	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.78	101.30	-0.513%				3.31	8.50	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.14	117.75	-0.518%	2.960%	2.960%	2.960%	3.51	8.51	8.23

Return Price Performance			Index Price 23-Jan-2014	Previous Index Price 22-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	108.62	108.61	0.011%	-0.163%	-0.163%	-0.163%	0.29	1.02	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	115.46	115.48	-0.023%	-0.580%	-0.580%	-0.580%	0.54	1.48	1.48
IE0006857530	0685753	4.6 Treas Bnd 2016	112.02	112.10	-0.073%	0.399%	0.399%	0.399%	0.73	2.10	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.07	116.23	-0.142%	1.101%	1.101%	1.101%	1.44	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.76	114.02	-0.231%	1.718%	1.718%	1.718%	1.71	4.34	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.76	115.02	-0.228%	2.179%	2.179%	2.179%	2.00	4.83	4.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.60	121.91	-0.262%	2.429%	2.429%	2.429%	2.14	5.02	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	115.90	116.16	-0.224%	2.910%	2.910%	2.910%	2.33	5.44	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.93	117.31	-0.327%	3.039%	3.039%	3.039%	2.45	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.03	110.49	-0.415%	3.235%	3.235%	3.235%	3.04	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.86	101.37	-0.504%				3.31	8.50	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.81	122.41	-0.486%	3.139%	3.139%	3.139%	3.51	8.51	8.23