

Irish Stock Exchange Daily Bond Index Report

Friday 24 January, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Jan-2014	Previous Close Value 23-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.36	112.33	0.030%	1.99%	1.99%	1.99%	12.36%	5.25	5.12	2.50
All Bond Index (Return)	174.26	174.19	0.041%	2.23%	2.23%	2.23%	74.26%	5.25	5.12	2.50
Under 3 Bond Index (Clean)	99.57	99.59	-0.016%	-0.02%	-0.02%	-0.02%	-0.43%	1.82	1.80	0.67
Under 3 Bond Index (Return)	144.99	145.00	-0.004%	0.25%	0.25%	0.25%	44.99%	1.82	1.80	0.67
Under 5 Bond Index (Clean)	108.73	108.75	-0.016%	0.63%	0.63%	0.63%	8.73%	2.98	2.94	1.35
Under 5 Bond Index (Return)	159.41	159.42	-0.004%	0.90%	0.90%	0.90%	59.41%	2.98	2.94	1.35
Under 10 Bond Index (Clean)	111.93	111.91	0.013%	1.76%	1.76%	1.76%	11.93%	4.52	4.42	2.10
Under 10 Bond Index (Return)	169.27	169.23	0.024%	2.00%	2.00%	2.00%	69.27%	4.52	4.42	2.10
5 Plus Bond Index (Clean)	116.12	116.05	0.053%	2.73%	2.73%	2.73%	16.12%	6.42	6.24	2.78
5 Plus Bond Index (Return)	185.84	185.73	0.064%	2.94%	2.94%	2.94%	85.84%	6.42	6.24	2.78
10 Plus Bond Index (Clean)	118.03	117.90	0.108%	3.10%	3.10%	3.10%	18.03%	8.51	8.23	3.46
10 Plus Bond Index (Return)	196.24	196.01	0.117%	3.29%	3.29%	3.29%	96.24%	8.51	8.23	3.46

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	104.42	4.19	340	108.61	0.00	3,630	3,790	3942
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.87	3.58	156	115.45	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	3.54	281	112.02	0.00	10,168	11,030	11390
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.57	1.48	98	116.04	0.00	6,389	7,320	7414
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.56	1.21	98	113.77	0.00	9,281	10,447	10559
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.15	2.65	220	114.80	0.00	7,700	8,636	8840
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.11	1.58	98	121.69	0.00	6,872	8,251	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.45	3.46	281	115.91	0.00	11,815	13,279	13688
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.65	1.34	98	116.99	0.00	9,097	10,468	10590
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.79	3.31	310	110.10	0.00	5,015	5,353	5519
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.85	0.09	10	100.94	0.00	3,750	3,795	3799
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.28	4.69	317	121.97	0.00	11,767	13,802	14354

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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%	25.60%	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%				6.00%	21.60%			3.90%				5.80%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%					21.70%	78.40%		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 24-Jan-2014	Previous Index Price 23-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	104.42	104.44	-0.021%	-0.459%	-0.459%	-0.459%	0.30	1.01	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	111.87	111.90	-0.027%	-1.087%	-1.087%	-1.087%	0.55	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	108.49	-0.014%	0.129%	0.129%	0.129%	0.73	2.09	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	114.61	-0.032%	0.774%	0.774%	0.774%	1.45	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.56	112.57	-0.004%	1.471%	1.471%	1.471%	1.71	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.15	112.12	0.029%	2.003%	2.003%	2.003%	2.00	4.83	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.11	120.03	0.064%	2.204%	2.204%	2.204%	2.13	5.02	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.45	112.45	0.000%	2.734%	2.734%	2.734%	2.33	5.44	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.65	115.60	0.043%	2.832%	2.832%	2.832%	2.44	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.79	106.73	0.054%	3.149%	3.149%	3.149%	3.04	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.85	100.78	0.066%				3.30	8.50	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.28	117.14	0.120%	3.083%	3.083%	3.083%	3.50	8.51	8.23

Return Price Performance			Index Price 24-Jan-2014	Previous Index Price 23-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	108.62	-0.009%	-0.172%	-0.172%	-0.172%	0.30	1.01	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	115.45	115.46	-0.006%	-0.586%	-0.586%	-0.586%	0.55	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	112.02	112.02	-0.003%	0.396%	0.396%	0.396%	0.73	2.09	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.04	116.07	-0.020%	1.081%	1.081%	1.081%	1.45	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.77	113.76	0.006%	1.724%	1.724%	1.724%	1.71	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.80	114.76	0.038%	2.218%	2.218%	2.218%	2.00	4.83	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.69	121.60	0.077%	2.509%	2.509%	2.509%	2.13	5.02	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	115.91	115.90	0.010%	2.920%	2.920%	2.920%	2.33	5.44	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.99	116.93	0.055%	3.096%	3.096%	3.096%	2.44	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.10	110.03	0.062%	3.299%	3.299%	3.299%	3.04	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.94	100.86	0.076%				3.30	8.50	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.97	121.81	0.127%	3.270%	3.270%	3.270%	3.50	8.51	8.23