

Irish Stock Exchange Daily Bond Index Report

Monday 27 January, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 27-Jan-2014	Previous Close Value 24-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.25	112.36	-0.099%	1.89%	1.89%	1.89%	12.25%	5.25	5.12	2.52
All Bond Index (Return)	174.16	174.26	-0.062%	2.16%	2.16%	2.16%	74.16%	5.25	5.12	2.52
Under 3 Bond Index (Clean)	99.55	99.57	-0.019%	-0.04%	-0.04%	-0.04%	-0.45%	1.81	1.80	0.67
Under 3 Bond Index (Return)	145.02	144.99	0.016%	0.27%	0.27%	0.27%	45.02%	1.81	1.80	0.67
Under 5 Bond Index (Clean)	108.69	108.73	-0.040%	0.59%	0.59%	0.59%	8.69%	2.97	2.93	1.36
Under 5 Bond Index (Return)	159.41	159.41	-0.004%	0.89%	0.89%	0.89%	59.41%	2.97	2.93	1.36
Under 10 Bond Index (Clean)	111.84	111.93	-0.074%	1.68%	1.68%	1.68%	11.84%	4.51	4.42	2.12
Under 10 Bond Index (Return)	169.20	169.27	-0.038%	1.96%	1.96%	1.96%	69.20%	4.51	4.42	2.12
5 Plus Bond Index (Clean)	115.97	116.12	-0.129%	2.59%	2.59%	2.59%	15.97%	6.41	6.24	2.80
5 Plus Bond Index (Return)	185.67	185.84	-0.091%	2.85%	2.85%	2.85%	85.67%	6.41	6.24	2.80
10 Plus Bond Index (Clean)	117.79	118.03	-0.208%	2.89%	2.89%	2.89%	17.79%	8.50	8.22	3.48
10 Plus Bond Index (Return)	195.91	196.24	-0.167%	3.12%	3.12%	3.12%	95.91%	8.50	8.22	3.48

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	104.41	4.23	343	108.64	0.00	3,630	3,790	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.85	3.64	159	115.49	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.45	3.58	284	112.03	0.00	10,168	11,028	11392
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.55	1.52	101	116.07	0.00	6,398	7,319	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.46	1.25	101	113.71	0.00	9,281	10,438	10553
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.05	2.69	223	114.73	0.00	7,700	8,628	8835
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.02	1.63	101	121.65	0.00	6,877	8,247	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.33	3.50	284	115.83	0.00	11,815	13,272	13686
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.55	1.38	101	116.93	0.00	9,097	10,512	10637
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.61	3.34	313	109.96	0.00	5,026	5,347	5514
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.66	0.12	13	100.78	0.00	3,750	3,775	3779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.03	4.73	320	121.76	0.00	11,767	13,770	14327

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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%			13.40%	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%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jan-2014	Previous Index Price 24-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	104.41	104.42	-0.008%	-0.467%	-0.467%	-0.467%	0.30	1.01	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	111.85	111.87	-0.022%	-1.110%	-1.110%	-1.110%	0.55	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	108.45	108.48	-0.023%	0.106%	0.106%	0.106%	0.74	2.09	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.55	114.57	-0.013%	0.761%	0.761%	0.761%	1.45	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.46	112.56	-0.086%	1.384%	1.384%	1.384%	1.72	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.05	112.15	-0.094%	1.907%	1.907%	1.907%	2.01	4.83	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.02	120.11	-0.075%	2.127%	2.127%	2.127%	2.14	5.02	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	112.33	112.45	-0.102%	2.629%	2.629%	2.629%	2.34	5.43	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.55	115.65	-0.085%	2.745%	2.745%	2.745%	2.46	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.61	106.79	-0.164%	2.980%	2.980%	2.980%	3.06	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.66	100.85	-0.185%				3.32	8.49	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.03	117.28	-0.213%	2.863%	2.863%	2.863%	3.52	8.51	8.22

Return Price Performance			Index Price 27-Jan-2014	Previous Index Price 24-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	108.61	0.028%	-0.144%	-0.144%	-0.144%	0.30	1.01	1.01
IE0004680173	0468017	8.25 Treas Bnd 2015	115.49	115.45	0.038%	-0.548%	-0.548%	-0.548%	0.55	1.48	1.47
IE0006857530	0685753	4.6 Treas Bnd 2016	112.03	112.02	0.012%	0.408%	0.408%	0.408%	0.74	2.09	2.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.07	116.04	0.026%	1.107%	1.107%	1.107%	1.45	3.44	3.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.71	113.77	-0.053%	1.670%	1.670%	1.670%	1.72	4.33	4.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.73	114.80	-0.060%	2.157%	2.157%	2.157%	2.01	4.83	4.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.65	121.69	-0.034%	2.474%	2.474%	2.474%	2.14	5.02	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	115.83	115.91	-0.067%	2.851%	2.851%	2.851%	2.34	5.43	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.93	116.99	-0.048%	3.046%	3.046%	3.046%	2.46	5.87	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.96	110.10	-0.130%	3.165%	3.165%	3.165%	3.06	7.67	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.78	100.94	-0.158%				3.32	8.49	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.76	121.97	-0.169%	3.096%	3.096%	3.096%	3.52	8.51	8.22