

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 January, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Jan-2014	Previous Close Value 28-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.28	112.31	-0.031%	1.92%	1.92%	1.92%	12.28%	5.24	5.11	2.51
All Bond Index (Return)	174.24	174.27	-0.019%	2.21%	2.21%	2.21%	74.24%	5.24	5.11	2.51
Under 3 Bond Index (Clean)	99.46	99.50	-0.033%	-0.13%	-0.13%	-0.13%	-0.54%	1.80	1.79	0.70
Under 3 Bond Index (Return)	144.92	144.95	-0.021%	0.20%	0.20%	0.20%	44.92%	1.80	1.79	0.70
Under 5 Bond Index (Clean)	108.66	108.67	-0.009%	0.56%	0.56%	0.56%	8.66%	2.96	2.92	1.36
Under 5 Bond Index (Return)	159.40	159.40	0.003%	0.89%	0.89%	0.89%	59.40%	2.96	2.92	1.36
Under 10 Bond Index (Clean)	111.87	111.89	-0.015%	1.71%	1.71%	1.71%	11.87%	4.50	4.41	2.10
Under 10 Bond Index (Return)	169.28	169.29	-0.004%	2.01%	2.01%	2.01%	69.28%	4.50	4.41	2.10
5 Plus Bond Index (Clean)	116.03	116.08	-0.042%	2.65%	2.65%	2.65%	16.03%	6.40	6.23	2.79
5 Plus Bond Index (Return)	185.81	185.87	-0.030%	2.92%	2.92%	2.92%	85.81%	6.40	6.23	2.79
10 Plus Bond Index (Clean)	117.83	117.95	-0.103%	2.93%	2.93%	2.93%	17.83%	8.49	8.21	3.47
10 Plus Bond Index (Return)	196.03	196.20	-0.088%	3.18%	3.18%	3.18%	96.03%	8.49	8.21	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.14	4.25	345	108.39	0.00	3,630	3,780	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.67	3.69	161	115.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.41	3.60	286	112.02	0.00	10,168	11,024	11390
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.56	1.55	103	116.11	0.00	6,412	7,345	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.51	1.27	103	113.78	0.00	9,373	10,444	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.12	2.71	225	114.83	0.00	7,700	8,633	8842
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.14	1.67	103	121.81	0.00	6,861	8,264	8378
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.36	3.53	286	115.88	0.00	11,809	13,268	13684
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.63	1.41	103	117.04	0.00	9,092	10,513	10641
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.67	3.37	315	110.03	0.00	5,030	5,366	5535
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.71	0.14	15	100.85	0.00	3,754	3,776	3782
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.07	4.76	322	121.83	0.00	11,749	13,754	14314

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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%					7.60%		22.30%	9.30%				
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%	12.90%			
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%					21.60%	78.50%		14.50%					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 29-Jan-2014	Previous Index Price 28-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	104.14	104.26	-0.118%	-0.724%	-0.724%	-0.724%	0.50	1.00	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	111.67	111.75	-0.074%	-1.271%	-1.271%	-1.271%	0.62	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	108.41	108.42	-0.005%	0.072%	0.072%	0.072%	0.74	2.08	2.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.56	114.57	-0.004%	0.767%	0.767%	0.767%	1.43	3.43	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.51	112.49	0.022%	1.426%	1.426%	1.426%	1.71	4.32	4.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.12	112.13	-0.009%	1.974%	1.974%	1.974%	2.00	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.14	120.08	0.052%	2.236%	2.236%	2.236%	2.11	5.01	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.36	112.41	-0.042%	2.652%	2.652%	2.652%	2.34	5.42	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.63	115.65	-0.020%	2.816%	2.816%	2.816%	2.44	5.86	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.67	106.77	-0.091%	3.033%	3.033%	3.033%	3.05	7.65	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.71	100.80	-0.094%				3.32	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.07	117.19	-0.105%	2.898%	2.898%	2.898%	3.52	8.50	8.21

Return Price Performance			Index Price 29-Jan-2014	Previous Index Price 28-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	108.39	108.50	-0.102%	-0.370%	-0.370%	-0.370%	0.50	1.00	1.00
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.42	-0.052%	-0.666%	-0.666%	-0.666%	0.62	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	112.02	112.01	0.007%	0.397%	0.397%	0.397%	0.74	2.08	2.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.11	116.10	0.009%	1.140%	1.140%	1.140%	1.43	3.43	3.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.78	113.74	0.033%	1.735%	1.735%	1.735%	1.71	4.32	4.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.83	114.83	0.002%	2.243%	2.243%	2.243%	2.00	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.81	121.73	0.064%	2.608%	2.608%	2.608%	2.11	5.01	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.88	115.92	-0.030%	2.896%	2.896%	2.896%	2.34	5.42	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.04	117.05	-0.008%	3.141%	3.141%	3.141%	2.44	5.86	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.03	110.12	-0.079%	3.236%	3.236%	3.236%	3.05	7.65	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.85	100.93	-0.084%				3.32	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.83	121.94	-0.089%	3.155%	3.155%	3.155%	3.52	8.50	8.21