

Irish Stock Exchange Daily Bond Index Report

Thursday 30 January, 2014

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

Bond Indices Performance

Index	Close Value 30-Jan-2014	Previous Close Value 29-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.03	112.28	-0.223%	1.69%	1.69%	1.69%	12.03%	5.23	5.10	2.55
All Bond Index (Return)	173.88	174.24	-0.205%	2.00%	2.00%	2.00%	73.88%	5.23	5.10	2.55
Under 3 Bond Index (Clean)	99.31	99.46	-0.149%	-0.28%	-0.28%	-0.28%	-0.69%	1.80	1.79	0.78
Under 3 Bond Index (Return)	144.73	144.92	-0.132%	0.07%	0.07%	0.07%	44.73%	1.80	1.79	0.78
Under 5 Bond Index (Clean)	108.49	108.66	-0.151%	0.41%	0.41%	0.41%	8.49%	2.96	2.92	1.41
Under 5 Bond Index (Return)	159.19	159.40	-0.136%	0.75%	0.75%	0.75%	59.19%	2.96	2.92	1.41
Under 10 Bond Index (Clean)	111.65	111.87	-0.199%	1.50%	1.50%	1.50%	11.65%	4.50	4.40	2.15
Under 10 Bond Index (Return)	168.97	169.28	-0.184%	1.82%	1.82%	1.82%	68.97%	4.50	4.40	2.15
5 Plus Bond Index (Clean)	115.73	116.03	-0.259%	2.38%	2.38%	2.38%	15.73%	6.40	6.22	2.83
5 Plus Bond Index (Return)	185.37	185.81	-0.241%	2.68%	2.68%	2.68%	85.37%	6.40	6.22	2.83
10 Plus Bond Index (Clean)	117.45	117.83	-0.324%	2.60%	2.60%	2.60%	17.45%	8.49	8.20	3.51
10 Plus Bond Index (Return)	195.43	196.03	-0.303%	2.86%	2.86%	2.86%	95.43%	8.49	8.20	3.51

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	104.08	4.27	346	108.35	0.00	3,630	3,778	3933
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.51	3.71	162	115.22	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.22	3.62	287	111.83	0.00	10,168	11,004	11372
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.43	1.57	104	116.00	0.00	6,413	7,337	7437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.31	1.28	104	113.59	0.00	9,366	10,526	10646
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.93	2.72	226	114.66	0.00	7,700	8,619	8829
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.89	1.68	104	121.57	0.00	6,877	8,226	8341
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.09	3.54	287	115.63	0.00	11,809	13,237	13655
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.33	1.43	104	116.76	0.00	9,092	10,486	10615
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.32	3.38	316	109.70	0.00	5,030	5,348	5518
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.44	0.15	16	100.59	0.00	3,754	3,770	3776
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	116.67	4.78	323	121.44	0.00	11,749	13,707	14269

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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%	33.70%	14.00%					11.60%	74.30%	34.10%	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	11.00%		32.20%	13.40%					10.80%		31.90%	13.20%				
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%			16.80%	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%	21.60%			3.80%				5.80%	20.90%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%					21.60%	78.40%		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 30-Jan-2014	Previous Index Price 29-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	104.08	104.14	-0.058%	-0.782%	-0.782%	-0.782%	0.55	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.51	111.67	-0.142%	-1.412%	-1.412%	-1.412%	0.70	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	108.41	-0.180%	-0.108%	-0.108%	-0.108%	0.82	2.08	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.43	114.56	-0.111%	0.655%	0.655%	0.655%	1.46	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.31	112.51	-0.182%	1.241%	1.241%	1.241%	1.75	4.32	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.93	112.12	-0.165%	1.805%	1.805%	1.805%	2.03	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.89	120.14	-0.212%	2.019%	2.019%	2.019%	2.15	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.09	112.36	-0.236%	2.410%	2.410%	2.410%	2.38	5.42	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.33	115.63	-0.259%	2.549%	2.549%	2.549%	2.49	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.32	106.67	-0.326%	2.697%	2.697%	2.697%	3.09	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.44	100.71	-0.260%				3.35	8.48	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.67	117.07	-0.342%	2.546%	2.546%	2.546%	3.56	8.49	8.20

Return Price Performance			Index Price 30-Jan-2014	Previous Index Price 29-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	108.35	108.39	-0.043%	-0.414%	-0.414%	-0.414%	0.55	1.00	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.22	115.36	-0.118%	-0.783%	-0.783%	-0.783%	0.70	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	111.83	112.02	-0.163%	0.233%	0.233%	0.233%	0.82	2.08	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.00	116.11	-0.096%	1.043%	1.043%	1.043%	1.46	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.59	113.78	-0.170%	1.562%	1.562%	1.562%	1.75	4.32	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.66	114.83	-0.151%	2.089%	2.089%	2.089%	2.03	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.57	121.81	-0.195%	2.408%	2.408%	2.408%	2.15	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.63	115.88	-0.218%	2.671%	2.671%	2.671%	2.38	5.42	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.76	117.04	-0.244%	2.889%	2.889%	2.889%	2.49	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.70	110.03	-0.306%	2.920%	2.920%	2.920%	3.09	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.59	100.85	-0.251%				3.35	8.48	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.44	121.83	-0.316%	2.829%	2.829%	2.829%	3.56	8.49	8.20