

Irish Stock Exchange Daily Bond Index Report

Friday 31 January, 2014

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

Bond Indices Performance

Index	Close Value 31-Jan-2014	Previous Close Value 30-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	112.03	0.228%	1.92%	1.92%	1.92%	12.28%	5.23	5.10	2.51
All Bond Index (Return)	174.29	173.88	0.233%	2.24%	2.24%	2.24%	74.29%	5.23	5.10	2.51
Under 3 Bond Index (Clean)	99.31	99.31	-0.001%	-0.28%	-0.28%	-0.28%	-0.69%	1.80	1.78	0.77
Under 3 Bond Index (Return)	144.74	144.73	0.011%	0.08%	0.08%	0.08%	44.74%	1.80	1.78	0.77
Under 5 Bond Index (Clean)	108.57	108.49	0.075%	0.49%	0.49%	0.49%	8.57%	2.96	2.92	1.38
Under 5 Bond Index (Return)	159.32	159.19	0.085%	0.84%	0.84%	0.84%	59.32%	2.96	2.92	1.38
Under 10 Bond Index (Clean)	111.86	111.65	0.187%	1.69%	1.69%	1.69%	11.86%	4.50	4.41	2.10
Under 10 Bond Index (Return)	169.30	168.97	0.195%	2.02%	2.02%	2.02%	69.30%	4.50	4.41	2.10
5 Plus Bond Index (Clean)	116.08	115.73	0.307%	2.70%	2.70%	2.70%	16.08%	6.40	6.22	2.78
5 Plus Bond Index (Return)	185.94	185.37	0.310%	2.99%	2.99%	2.99%	85.94%	6.40	6.22	2.78
10 Plus Bond Index (Clean)	117.93	117.45	0.408%	3.01%	3.01%	3.01%	17.93%	8.49	8.21	3.47
10 Plus Bond Index (Return)	196.23	195.43	0.406%	3.28%	3.28%	3.28%	96.23%	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	104.08	4.28	347	108.36	0.00	3,630	3,778	3933
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.50	3.71	162	115.21	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.22	3.63	288	111.85	0.00	10,168	11,004	11373
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.53	1.58	105	116.12	0.00	6,413	7,345	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.50	1.30	105	113.79	0.00	9,361	10,537	10658
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.23	2.74	227	114.97	0.00	7,700	8,642	8853
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.20	1.70	105	121.89	0.00	6,875	8,266	8383
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.34	3.55	288	115.89	0.00	11,809	13,265	13685
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.68	1.44	105	117.12	0.00	9,092	10,518	10648
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	106.69	3.39	317	110.07	0.00	5,018	5,366	5537
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	100.81	0.16	17	100.97	0.00	3,754	3,784	3790
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.16	4.79	324	121.95	0.00	11,745	13,765	14328

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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	11.40%	74.40%	33.70%	14.00%					11.50%	74.30%	34.00%	14.10%			
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%		32.30%	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%	12.90%		
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%			13.40%	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%	21.60%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jan-2014	Previous Index Price 30-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	104.08	0.003%	-0.779%	-0.779%	-0.779%	0.54	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.50	111.51	-0.008%	-1.420%	-1.420%	-1.420%	0.69	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	108.22	-0.003%	-0.111%	-0.111%	-0.111%	0.81	2.07	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.53	114.43	0.087%	0.743%	0.743%	0.743%	1.44	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.50	112.31	0.172%	1.415%	1.415%	1.415%	1.71	4.32	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.23	111.93	0.268%	2.078%	2.078%	2.078%	1.97	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.20	119.89	0.256%	2.281%	2.281%	2.281%	2.10	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.34	112.09	0.216%	2.631%	2.631%	2.631%	2.34	5.42	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.68	115.33	0.303%	2.860%	2.860%	2.860%	2.43	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.69	106.32	0.343%	3.049%	3.049%	3.049%	3.05	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.81	100.44	0.365%				3.30	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.16	116.67	0.420%	2.977%	2.977%	2.977%	3.51	8.49	8.21

Return Price Performance			Index Price 31-Jan-2014	Previous Index Price 30-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	108.36	108.35	0.014%	-0.400%	-0.400%	-0.400%	0.54	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.21	115.22	-0.008%	-0.791%	-0.791%	-0.791%	0.69	1.47	1.46
IE0006857530	0685753	4.6 Treas Bnd 2016	111.85	111.83	0.010%	0.243%	0.243%	0.243%	0.81	2.07	2.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.12	116.00	0.099%	1.143%	1.143%	1.143%	1.44	3.42	3.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.79	113.59	0.180%	1.745%	1.745%	1.745%	1.71	4.32	4.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.97	114.66	0.272%	2.367%	2.367%	2.367%	1.97	4.81	4.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.89	121.57	0.266%	2.680%	2.680%	2.680%	2.10	5.00	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.89	115.63	0.221%	2.897%	2.897%	2.897%	2.34	5.42	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.12	116.76	0.311%	3.209%	3.209%	3.209%	2.43	5.85	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.07	109.70	0.343%	3.273%	3.273%	3.273%	3.05	7.65	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	100.97	100.59	0.374%				3.30	8.48	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.95	121.44	0.415%	3.256%	3.256%	3.256%	3.51	8.49	8.21