

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 January, 2014

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

Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.02	3.92	358	103.94	0.00	2,746	2,747	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.67	4.00	324	108.67	0.00	3,630	3,800	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.19	3.21	140	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.49	3.34	265	111.83	0.00	10,168	11,032	11371
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.28	1.24	82	115.52	0.00	6,389	7,427	7508
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.96	1.01	82	112.97	0.00	9,301	10,380	10473
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.22	2.46	204	113.67	0.00	7,700	8,590	8780
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.21	1.33	82	120.53	0.00	6,852	8,161	8252
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.04	3.27	265	114.30	0.00	11,809	13,112	13498
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	1.12	82	115.23	0.00	9,052	10,352	10454
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.96	3.14	294	108.10	0.00	5,000	5,248	5405
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.23	4.45	301	119.68	0.00	11,760	13,551	14075

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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				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	No	No	No	No	No	No																
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.10%	25.60%	11.60%	4.90%					4.20%	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	12.00%	74.30%	33.80%	14.10%					12.10%	74.20%	34.10%	14.30%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	8.10%		22.80%	9.50%					8.00%		22.50%	9.40%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.30%		31.80%	13.30%					11.20%		31.40%	13.10%				
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.40%			11.00%	14.60%				9.40%			11.00%	14.50%			
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.80%				8.80%			10.40%	13.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	14.30%			16.80%	22.20%				14.40%			16.90%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.30%			13.30%	17.50%				11.10%			13.10%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.70%	8.90%				5.80%			6.80%	8.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.80%				23.00%	100.00%			15.00%				23.30%	100.00%		
									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 08-Jan-2014	Previous Index Price 07-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.02	100.05	-0.032%	-0.075%	-0.075%	-0.075%	0.16	0.01	0.01
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.67	104.70	-0.029%	-0.216%	-0.216%	-0.216%	0.24	1.06	1.06
IE0004680173	0468017	8.25 Treas Bnd 2015	112.19	112.24	-0.037%	-0.805%	-0.805%	-0.805%	0.56	1.53	1.52
IE0006857530	0685753	4.6 TREAS BND 2016	108.49	108.48	0.012%	0.141%	0.141%	0.141%	0.80	2.14	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.28	114.32	-0.028%	0.523%	0.523%	0.523%	1.56	3.48	3.43
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.96	112.01	-0.045%	0.933%	0.933%	0.933%	1.85	4.38	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.22	111.30	-0.072%	1.152%	1.152%	1.152%	2.18	4.87	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.21	119.18	0.023%	1.438%	1.438%	1.438%	2.30	5.06	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	111.04	111.10	-0.059%	1.444%	1.444%	1.444%	2.57	5.47	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11	114.15	-0.032%	1.463%	1.463%	1.463%	2.69	5.91	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.96	105.00	-0.046%	1.378%	1.378%	1.378%	3.27	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.23	115.29	-0.049%	1.283%	1.283%	1.283%	3.71	8.53	8.22

Return Price Performance			Index Price 08-Jan-2014	Previous Index Price 07-Jan-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	103.97	-0.020%	0.012%	0.012%	0.012%	0.16	0.01	0.01
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.67	108.69	-0.017%	-0.119%	-0.119%	-0.119%	0.24	1.06	1.06
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.42	-0.016%	-0.626%	-0.626%	-0.626%	0.56	1.53	1.52
IE0006857530	0685753	4.6 TREAS BND 2016	111.83	111.80	0.022%	0.227%	0.227%	0.227%	0.80	2.14	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.52	115.54	-0.016%	0.623%	0.623%	0.623%	1.56	3.48	3.43
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.97	113.01	-0.034%	1.013%	1.013%	1.013%	1.85	4.38	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.67	113.74	-0.060%	1.214%	1.214%	1.214%	2.18	4.87	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.53	120.49	0.036%	1.532%	1.532%	1.532%	2.30	5.06	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	114.30	114.36	-0.046%	1.491%	1.491%	1.491%	2.57	5.47	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.23	115.26	-0.021%	1.546%	1.546%	1.546%	2.69	5.91	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.10	108.13	-0.034%	1.419%	1.419%	1.419%	3.27	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.68	119.72	-0.035%	1.336%	1.336%	1.336%	3.71	8.53	8.22