

Irish Stock Exchange Daily Bond Index Report

Thursday 9 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 09-Jan-2014	Previous Close Value 08-Jan-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	111.28	111.30	-0.022%	1.01%	1.01%	1.01%	11.28%	5.14	5.01	2.64
All Bond Index (Return)	172.33	172.34	-0.009%	1.09%	1.09%	1.09%	72.33%	5.14	5.01	2.64
Under 3 Bond Index (Clean)	99.63	99.64	-0.017%	0.03%	0.03%	0.03%	-0.37%	1.86	1.84	0.72
Under 3 Bond Index (Return)	144.82	144.83	-0.006%	0.13%	0.13%	0.13%	44.82%	1.86	1.84	0.72
Under 5 Bond Index (Clean)	108.51	108.52	-0.007%	0.43%	0.43%	0.43%	8.51%	3.01	2.97	1.45
Under 5 Bond Index (Return)	158.83	158.82	0.004%	0.53%	0.53%	0.53%	58.83%	3.01	2.97	1.45
Under 10 Bond Index (Clean)	111.07	111.08	-0.013%	0.97%	0.97%	0.97%	11.07%	4.54	4.44	2.29
Under 10 Bond Index (Return)	167.71	167.71	-0.001%	1.06%	1.06%	1.06%	67.71%	4.54	4.44	2.29
5 Plus Bond Index (Clean)	114.54	114.57	-0.029%	1.33%	1.33%	1.33%	14.54%	6.31	6.13	2.95
5 Plus Bond Index (Return)	183.07	183.10	-0.016%	1.41%	1.41%	1.41%	83.07%	6.31	6.13	2.95
10 Plus Bond Index (Clean)	115.86	115.95	-0.072%	1.21%	1.21%	1.21%	15.86%	8.53	8.22	3.72
10 Plus Bond Index (Return)	192.42	192.53	-0.057%	1.28%	1.28%	1.28%	92.42%	8.53	8.22	3.72

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.01	3.93	359	103.94	0.00	2,746	2,746	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.66	4.01	325	108.66	0.00	3,630	3,799	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.17	3.23	141	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.47	3.35	266	111.82	0.00	10,168	11,030	11370
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.29	1.25	83	115.54	0.00	6,389	7,302	7382
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.96	1.02	83	112.98	0.00	9,301	10,413	10508
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.25	2.47	205	113.72	0.00	7,700	8,566	8756
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.17	1.34	83	120.51	0.00	6,852	8,165	8257
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.02	3.28	266	114.30	0.00	11,809	13,110	13497
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.06	1.14	83	115.20	0.00	9,052	10,325	10428
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.94	3.15	295	108.09	0.00	5,000	5,247	5405
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	98.91	0.00	0	98.91	0.00	3,750		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.15	4.47	302	119.61	0.00	11,760	13,541	14067

Irish Stock Exchange Daily Bond Index Report

Thursday 9 January, 2014

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

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	4.20%	25.60%	11.70%	4.90%								
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%								
IE0006857530	0685753	4.6 TREAS BND 2016	Yes	Yes	Yes	Yes	No	No	12.10%	74.30%	33.90%	14.10%								
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	8.00%		22.40%	9.40%								
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.40%		32.00%	13.40%								
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.40%			11.00%	14.50%							
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.90%			10.50%	13.80%							
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	14.30%			16.80%	22.20%							
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.30%			13.20%	17.50%							
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.70%	8.90%							
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	No	Yes	Yes												
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.80%				23.00%	100.00%						
									100%	100%	100%	100%	100%	100%						
															100%	100%	100%	100%	100%	

Irish Stock Exchange Daily Bond Index Report

Thursday 9 January, 2014

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

Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2014	Previous Index Price 08-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	100.01	100.02	-0.011%	-0.086%	-0.086%	-0.086%	0.34	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.66	104.67	-0.014%	-0.231%	-0.231%	-0.231%	0.24	1.06	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	112.17	112.19	-0.024%	-0.828%	-0.828%	-0.828%	0.56	1.52	1.52
IE0006857530	0685753	4.6 TREAS BND 2016	108.47	108.49	-0.018%	0.123%	0.123%	0.123%	0.80	2.14	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.29	114.28	0.008%	0.531%	0.531%	0.531%	1.55	3.48	3.43
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.96	111.96	-0.004%	0.929%	0.929%	0.929%	1.85	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.25	111.22	0.030%	1.182%	1.182%	1.182%	2.18	4.87	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.17	119.21	-0.034%	1.404%	1.404%	1.404%	2.31	5.06	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	111.02	111.04	-0.014%	1.430%	1.430%	1.430%	2.57	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.06	114.11	-0.042%	1.420%	1.420%	1.420%	2.70	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.94	104.96	-0.016%	1.362%	1.362%	1.362%	3.27	7.69	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.15	115.23	-0.072%	1.210%	1.210%	1.210%	3.72	8.53	8.22

Return Price Performance			Index Price 09-Jan-2014	Previous Index Price 08-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	103.94	0.000%	0.012%	0.012%	0.012%	0.34	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.66	108.67	-0.003%	-0.121%	-0.121%	-0.121%	0.24	1.06	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.40	-0.003%	-0.629%	-0.629%	-0.629%	0.56	1.52	1.52
IE0006857530	0685753	4.6 TREAS BND 2016	111.82	111.83	-0.006%	0.220%	0.220%	0.220%	0.80	2.14	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.54	115.52	0.022%	0.645%	0.645%	0.645%	1.55	3.48	3.43
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.98	112.97	0.007%	1.020%	1.020%	1.020%	1.85	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.72	113.67	0.040%	1.254%	1.254%	1.254%	2.18	4.87	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.51	120.53	-0.019%	1.513%	1.513%	1.513%	2.31	5.06	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	114.30	114.30	-0.003%	1.488%	1.488%	1.488%	2.57	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.20	115.23	-0.030%	1.516%	1.516%	1.516%	2.70	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.09	108.10	-0.006%	1.413%	1.413%	1.413%	3.27	7.69	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.61	119.68	-0.057%	1.279%	1.279%	1.279%	3.72	8.53	8.22