

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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 10-Jan-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 3-Jan-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	111.19	0.38%	0.93%	0.93%	0.93%	11.19%	5.27	5.13	2.71
All Bond Index (Return)	172.21	0.45%	1.02%	1.02%	1.02%	72.21%	5.27	5.13	2.71
Under 3 Bond Index (Clean)	99.59	-0.03%	0.00%	0.00%	0.00%	-0.41%	1.85	1.84	0.73
Under 3 Bond Index (Return)	144.79	0.05%	0.11%	0.11%	0.11%	44.79%	1.85	1.84	0.73
Under 5 Bond Index (Clean)	108.47	0.15%	0.39%	0.39%	0.39%	8.47%	3.01	2.97	1.46
Under 5 Bond Index (Return)	158.79	0.23%	0.50%	0.50%	0.50%	58.79%	3.01	2.97	1.46
Under 10 Bond Index (Clean)	111.00	0.38%	0.92%	0.92%	0.92%	11.00%	4.54	4.44	2.30
Under 10 Bond Index (Return)	167.63	0.45%	1.01%	1.01%	1.01%	67.63%	4.54	4.44	2.30
5 Plus Bond Index (Clean)	114.42	0.51%	1.23%	1.23%	1.23%	14.42%	6.44	6.25	3.01
5 Plus Bond Index (Return)	182.91	0.58%	1.31%	1.31%	1.31%	82.91%	6.44	6.25	3.01
10 Plus Bond Index (Clean)	115.64	0.40%	1.02%	1.02%	1.02%	15.64%	8.52	8.21	3.70
10 Plus Bond Index (Return)	192.08	0.47%	1.10%	1.10%	1.10%	92.08%	8.52	8.21	3.70

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.01	3.95	360	103.95	0.00	2,746	2,746	2855
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.64	4.02	326	108.66	0.00	3,630	3,798	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.13	3.25	142	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.43	3.37	267	111.79	0.00	10,168	11,025	11367
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.27	1.27	84	115.54	0.00	6,389	7,301	7382
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.90	1.04	84	112.93	0.00	9,301	10,407	10503
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	111.19	2.48	206	113.67	0.00	7,700	8,562	8753
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	119.08	1.36	84	120.44	0.00	6,852	8,159	8252
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.97	3.29	267	114.26	0.00	11,809	13,104	13492
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.97	1.15	84	115.12	0.00	9,086	10,317	10421
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.78	3.16	296	107.95	0.00	5,026	5,239	5397
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	98.70	0.00	0	98.70	0.00	3,750	3,701	3701
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.93	4.48	303	119.42	0.00	11,770	13,516	14043

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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	4.00%	25.60%	11.70%	4.90%			4.10%	25.70%	11.90%	5.00%		
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	11.60%	74.30%	33.90%	14.10%			11.70%	74.20%	34.20%	14.30%		
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.70%		22.40%	9.40%			7.60%		22.20%	9.30%		
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	10.90%		32.00%	13.40%			10.80%		31.60%	13.20%		
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.00%			11.00%	13.70%		9.00%			11.00%	13.70%	
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%	21.10%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			13.20%	16.50%		10.70%			13.10%	16.30%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.70%	8.40%		5.50%			6.80%	8.40%	
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	14.20%				21.60%	78.50%	14.40%				21.90%	79.10%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Weekly Bond Index Report

Friday 10 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Jan-2014	Week to Date 3-Jan-2014	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.01	-0.07%	-0.09%	-0.09%	-0.09%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.64	-0.19%	-0.24%	-0.24%	-0.24%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	112.13	-0.16%	-0.86%	-0.86%	-0.86%	0.57	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	108.43	0.03%	0.08%	0.08%	0.08%	0.81	2.13	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.27	0.20%	0.51%	0.51%	0.51%	1.56	3.48	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.90	0.37%	0.87%	0.87%	0.87%	1.86	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	111.19	0.54%	1.13%	1.13%	1.13%	2.19	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.08	0.67%	1.33%	1.33%	1.33%	2.32	5.06	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	110.97	0.50%	1.38%	1.38%	1.38%	2.58	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.97	0.53%	1.34%	1.34%	1.34%	2.71	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.78	0.50%	1.21%	1.21%	1.21%	3.29	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.70					3.55	8.52	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.93	0.41%	1.02%	1.02%	1.02%	3.74	8.52	8.21

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Jan-2014	Week to Date 3-Jan-2014	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.95	0.01%	0.02%	0.02%	0.02%	0.00	0.00	0.00
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.66	-0.10%	-0.12%	-0.12%	-0.12%	0.24	1.05	1.05
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	-0.02%	-0.64%	-0.64%	-0.64%	0.57	1.52	1.51
IE0006857530	0685753	4.6 TREAS BND 2016	111.79	0.11%	0.19%	0.19%	0.19%	0.81	2.13	2.12
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.54	0.29%	0.64%	0.64%	0.64%	1.56	3.48	3.42
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.93	0.45%	0.98%	0.98%	0.98%	1.86	4.37	4.29
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	113.67	0.61%	1.21%	1.21%	1.21%	2.19	4.86	4.76
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	120.44	0.76%	1.45%	1.45%	1.45%	2.32	5.06	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.26	0.56%	1.45%	1.45%	1.45%	2.58	5.47	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.12	0.61%	1.45%	1.45%	1.45%	2.71	5.90	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.95	0.56%	1.28%	1.28%	1.28%	3.29	7.69	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	98.70					3.55	8.52	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.42	0.48%	1.11%	1.11%	1.11%	3.74	8.52	8.21