

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 December, 2013

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 03-Dec-2013	Previous Close Value 02-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.92	109.89	0.025%	0.02%	2.48%	5.63%	9.92%	4.86	4.72	2.91
All Bond Index (Return)	169.53	169.47	0.037%	0.06%	3.19%	9.79%	69.53%	4.86	4.72	2.91
Under 3 Bond Index (Clean)	99.86	99.87	-0.009%	0.01%	0.36%	-1.12%	-0.14%	1.37	1.36	0.79
Under 3 Bond Index (Return)	144.55	144.55	0.003%	0.06%	1.07%	2.70%	44.55%	1.37	1.36	0.79
Under 5 Bond Index (Clean)	108.15	108.14	0.016%	0.03%	1.11%	0.97%	8.15%	2.58	2.54	1.66
Under 5 Bond Index (Return)	157.64	157.59	0.027%	0.08%	1.83%	4.95%	57.64%	2.58	2.54	1.66
Under 10 Bond Index (Clean)	109.79	109.77	0.018%	0.02%	2.34%	4.90%	9.79%	4.26	4.15	2.58
Under 10 Bond Index (Return)	165.11	165.06	0.030%	0.06%	3.05%	8.99%	65.11%	4.26	4.15	2.58
5 Plus Bond Index (Clean)	112.54	112.50	0.032%	0.00%	3.16%	8.16%	12.54%	6.41	6.20	3.25
5 Plus Bond Index (Return)	179.17	179.09	0.044%	0.05%	3.86%	12.42%	79.17%	6.41	6.20	3.25
10 Plus Bond Index (Clean)	113.93	113.85	0.070%	-0.01%	3.35%	10.52%	13.93%	8.60	8.28	3.92
10 Plus Bond Index (Return)	188.44	188.29	0.081%	0.04%	4.10%	15.09%	88.44%	8.60	8.28	3.92

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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.43	3.53	322	103.96	0.00	6,849	6,878	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	3.55	288	108.80	0.00	3,630	3,820	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.91	2.41	105	115.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.53	2.89	229	111.42	0.00	10,168	11,036	11329
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.66	0.69	46	114.35	0.00	6,487	7,373	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.75	0.57	46	111.31	0.00	9,318	10,319	10372
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.73	2.03	168	111.75	0.00	7,709	8,459	8616
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.16	0.74	46	117.90	0.00	6,817	7,987	8038
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.84	2.82	229	111.67	0.00	11,839	12,886	13221
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.87	0.63	46	112.50	0.00	9,090	10,171	10228
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.10	2.76	258	105.85	0.00	5,006	5,161	5299
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.22	3.92	265	117.14	0.00	11,771	13,328	13789

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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	Yes	Yes	Yes	Yes	No	No	7.10%	31.60%	17.40%	8.20%					7.20%	31.80%	17.70%	8.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	4.50%					4.00%	17.60%	9.80%	4.60%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.30%	50.80%	28.00%	13.10%					11.40%	50.60%	28.20%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.70%	8.80%					7.50%		18.50%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.20%	12.30%					10.40%		25.80%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	14.60%				8.70%			10.10%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.80%				8.10%			9.40%	13.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.20%				13.30%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				10.30%			11.90%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	8.90%				5.30%			6.20%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				23.00%	100.00%			13.90%			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 03-Dec-2013	Previous Index Price 02-Dec-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.43	100.45	-0.012%	-0.027%	-0.679%	-2.031%	0.05	0.11	0.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.27	-0.019%	-0.024%	0.035%	-0.754%	0.13	1.16	1.16
IE0004680173	0468017	8.25 Treas Bnd 2015	112.91	112.93	-0.020%	-0.010%	-0.210%	-0.342%	0.59	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	108.53	108.53	-0.003%	0.048%	1.132%	1.872%	0.93	2.24	2.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.66	113.64	0.019%	0.019%	2.212%	3.752%	1.81	3.59	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.75	110.67	0.065%	0.095%	2.848%	6.001%	2.15	4.48	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.73	109.66	0.059%	-0.006%	3.269%	8.443%	2.49	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.16	117.14	0.010%	-0.004%	3.102%	6.742%	2.70	5.16	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	108.84	108.82	0.026%	-0.018%	3.318%	7.987%	2.95	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.87	111.86	0.009%	0.024%	3.327%	7.926%	3.06	6.00	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.10	103.11	-0.015%	0.058%	2.999%		3.50	7.78	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.22	113.14	0.071%	-0.007%	3.350%	10.563%	3.92	8.60	8.28

Return Price Performance			Index Price 03-Dec-2013	Previous Index Price 02-Dec-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.96	103.96	-0.002%	0.015%	0.013%	-2.257%	0.05	0.11	0.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.80	108.80	-0.006%	0.023%	0.766%	-1.241%	0.13	1.16	1.16
IE0004680173	0468017	8.25 Treas Bnd 2015	115.32	115.32	0.000%	0.069%	1.056%	-0.866%	0.59	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	111.42	111.41	0.009%	0.093%	1.848%	1.495%	0.93	2.24	2.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.35	114.32	0.032%	0.073%	-1.783%	3.333%	1.81	3.59	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.31	111.23	0.076%	0.139%	-0.575%	5.622%	2.15	4.48	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.75	111.68	0.069%	0.037%	3.948%	7.924%	2.49	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.90	117.87	0.025%	0.051%	-1.124%	6.262%	2.70	5.16	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	111.67	111.63	0.036%	0.027%	3.989%	7.411%	2.95	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.50	112.47	0.021%	0.073%	-0.461%	7.482%	3.06	6.00	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.85	105.86	-0.004%	0.097%	3.609%		3.50	7.78	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.14	117.05	0.081%	0.044%	4.103%	9.746%	3.92	8.60	8.28