

# Irish Stock Exchange Daily Bond Index Report

Thursday 5 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 05-Dec-2013	Previous Close Value 04-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.02	109.95	0.062%	0.11%	2.57%	5.73%	10.02%	4.85	4.71	2.89
All Bond Index (Return)	169.72	169.60	0.073%	0.18%	3.31%	9.91%	69.72%	4.85	4.71	2.89
Under 3 Bond Index (Clean)	99.82	99.84	-0.021%	-0.03%	0.32%	-1.16%	-0.18%	1.36	1.35	0.79
Under 3 Bond Index (Return)	144.53	144.54	-0.010%	0.04%	1.05%	2.69%	44.53%	1.36	1.35	0.79
Under 5 Bond Index (Clean)	108.20	108.18	0.017%	0.07%	1.15%	1.01%	8.20%	2.57	2.53	1.63
Under 5 Bond Index (Return)	157.74	157.69	0.027%	0.14%	1.89%	5.01%	57.74%	2.57	2.53	1.63
Under 10 Bond Index (Clean)	109.88	109.82	0.054%	0.10%	2.42%	4.99%	9.88%	4.25	4.14	2.56
Under 10 Bond Index (Return)	165.29	165.18	0.065%	0.17%	3.16%	9.11%	65.29%	4.25	4.14	2.56
5 Plus Bond Index (Clean)	112.68	112.58	0.093%	0.13%	3.29%	8.30%	12.68%	6.40	6.20	3.23
5 Plus Bond Index (Return)	179.44	179.25	0.103%	0.20%	4.02%	12.58%	79.44%	6.40	6.20	3.23
10 Plus Bond Index (Clean)	114.08	113.95	0.113%	0.13%	3.49%	10.67%	14.08%	8.60	8.27	3.91
10 Plus Bond Index (Return)	188.74	188.51	0.122%	0.20%	4.27%	15.27%	88.74%	8.60	8.27	3.91

## 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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.39	3.55	324	103.94	0.00	6,849	6,875	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.17	3.58	290	108.75	0.00	3,630	3,818	3947
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.81	2.45	107	115.27	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.50	2.91	231	111.41	0.00	10,168	11,033	11329
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.79	0.72	48	114.51	0.00	6,389	7,382	7429
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.92	0.59	48	111.51	0.00	9,275	10,323	10378
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.93	2.05	170	111.97	0.00	7,709	8,475	8633
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.32	0.78	48	118.10	0.00	6,818	7,998	8051
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.94	2.85	231	111.79	0.00	11,809	12,865	13201
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.02	0.66	48	112.67	0.00	9,090	10,182	10242
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.16	2.78	260	105.94	0.00	5,000	5,165	5304
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.37	3.95	267	117.32	0.00	11,766	13,340	13805

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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%			12.00%	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%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2013	Previous Index Price 04-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	100.39	100.40	-0.010%	-0.070%	-0.722%	-2.073%	0.04	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.17	105.18	-0.010%	-0.092%	-0.033%	-0.822%	0.15	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	112.81	112.85	-0.027%	-0.095%	-0.295%	-0.427%	0.60	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	108.50	108.54	-0.032%	0.020%	1.104%	1.844%	0.93	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.79	113.73	0.057%	0.134%	2.329%	3.870%	1.77	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.92	110.84	0.068%	0.251%	3.009%	6.167%	2.11	4.47	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.93	109.85	0.070%	0.173%	3.454%	8.638%	2.45	4.96	4.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.32	117.22	0.090%	0.139%	3.250%	6.895%	2.66	5.15	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	108.94	108.84	0.096%	0.073%	3.412%	8.086%	2.93	5.56	5.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.02	111.93	0.080%	0.158%	3.466%	8.070%	3.03	5.99	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.16	103.06	0.102%	0.124%	3.067%		3.49	7.77	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.37	113.25	0.113%	0.128%	3.490%	10.713%	3.91	8.60	8.27

Return Price Performance			Index Price 05-Dec-2013	Previous Index Price 04-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	103.94	103.94	0.001%	-0.004%	-0.006%	-2.276%	0.04	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.75	108.75	0.002%	-0.021%	0.722%	-1.284%	0.15	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.27	115.27	-0.007%	0.026%	1.012%	-0.909%	0.60	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	111.41	111.43	-0.021%	0.088%	1.844%	1.490%	0.93	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.51	114.43	0.070%	0.213%	-1.646%	3.477%	1.77	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.51	111.42	0.078%	0.316%	-0.399%	5.809%	2.11	4.47	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.97	111.89	0.080%	0.235%	4.153%	8.137%	2.45	4.96	4.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.10	117.98	0.103%	0.220%	-0.957%	6.442%	2.66	5.15	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	111.79	111.67	0.105%	0.138%	4.105%	7.531%	2.93	5.56	5.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.67	112.57	0.092%	0.231%	-0.303%	7.652%	3.03	5.99	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.94	105.83	0.110%	0.182%	3.696%		3.49	7.77	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.32	117.18	0.122%	0.200%	4.265%	9.917%	3.91	8.60	8.27