

Irish Stock Exchange Daily Bond Index Report

Friday 13 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 13-Dec-2013	Previous Close Value 12-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.18	110.15	0.025%	0.26%	2.72%	5.89%	10.18%	4.83	4.70	2.85
All Bond Index (Return)	170.13	170.07	0.036%	0.42%	3.55%	10.18%	70.13%	4.83	4.70	2.85
Under 3 Bond Index (Clean)	99.80	99.79	0.010%	-0.04%	0.30%	-1.17%	-0.20%	1.34	1.33	0.75
Under 3 Bond Index (Return)	144.64	144.61	0.021%	0.11%	1.13%	2.77%	44.64%	1.34	1.33	0.75
Under 5 Bond Index (Clean)	108.20	108.21	-0.004%	0.08%	1.16%	1.01%	8.20%	2.55	2.51	1.61
Under 5 Bond Index (Return)	157.89	157.87	0.008%	0.24%	1.99%	5.11%	57.89%	2.55	2.51	1.61
Under 10 Bond Index (Clean)	110.02	109.99	0.026%	0.23%	2.55%	5.12%	10.02%	4.23	4.12	2.52
Under 10 Bond Index (Return)	165.64	165.58	0.037%	0.38%	3.37%	9.34%	65.64%	4.23	4.12	2.52
5 Plus Bond Index (Clean)	112.96	112.91	0.044%	0.38%	3.54%	8.57%	12.96%	6.38	6.18	3.19
5 Plus Bond Index (Return)	180.04	179.94	0.054%	0.53%	4.37%	12.96%	80.04%	6.38	6.18	3.19
10 Plus Bond Index (Clean)	114.44	114.42	0.016%	0.44%	3.81%	11.01%	14.44%	8.58	8.26	3.87
10 Plus Bond Index (Return)	189.50	189.44	0.027%	0.60%	4.69%	15.74%	89.50%	8.58	8.26	3.87

Irish Stock Exchange Daily Bond Index Report

Friday 13 December, 2013

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

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	100.30	3.64	332	103.94	0.00	6,849	6,869	7118
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	18-Feb-15	4.5	Annual	105.10	3.67	298	108.77	0.00	3,630	3,815	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.72	2.64	115	115.35	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 18042016	18-Apr-16	4.6	Annual	108.56	3.01	239	111.57	0.00	10,168	11,039	11345
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	18-Oct-17	5.5	Annual	113.85	0.84	56	114.69	0.00	6,389	7,274	7328
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	18-Oct-18	4.5	Annual	110.93	0.69	56	111.62	0.00	9,265	10,277	10341
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	18-Jun-19	4.4	Annual	109.91	2.15	178	112.06	0.00	7,700	8,474	8639
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	18-Oct-19	5.9	Annual	117.48	0.91	56	118.38	0.00	6,782	7,968	8030
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.33	2.95	239	112.28	0.00	11,809	12,911	13259
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.34	0.77	56	113.11	0.00	9,085	10,206	10276
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.50	2.86	268	106.36	0.00	5,000	5,175	5318
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.73	4.07	275	117.80	0.00	11,764	13,379	13858

Irish Stock Exchange Daily Bond Index Report

Friday 13 December, 2013

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	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%	17.50%	8.20%					7.20%	31.70%	17.80%	8.30%				
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	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 18042016	Yes	Yes	Yes	Yes	No	No	11.30%	50.80%	28.10%	13.10%					11.40%	50.60%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	Yes	No	Yes	Yes	No	No	7.50%		18.50%	8.70%					7.40%		18.30%	8.60%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	Yes	No	Yes	Yes	No	No	10.60%		26.20%	12.20%					10.40%		25.80%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	14.60%				8.70%			10.10%	14.50%			
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.70%				8.10%			9.40%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	22.20%				13.30%			15.50%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.50%			12.10%	17.60%				10.30%			12.00%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	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%

Irish Stock Exchange Daily Bond Index Report

Friday 13 December, 2013

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 13-Dec-2013	Previous Index Price 12-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	100.30	100.31	-0.010%	-0.159%	-0.811%	-2.161%	0.09	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	105.10	105.12	-0.016%	-0.163%	-0.105%	-0.893%	0.14	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	112.72	112.72	-0.004%	-0.181%	-0.381%	-0.513%	0.56	1.60	1.59
IE0006857530	0685753	4.6 TREAS BND 18042016	108.56	108.52	0.032%	0.074%	1.158%	1.898%	0.87	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	113.85	113.87	-0.020%	0.187%	2.383%	3.925%	1.73	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	110.93	110.95	-0.023%	0.258%	3.015%	6.174%	2.10	4.45	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	109.91	109.91	0.005%	0.162%	3.443%	8.626%	2.45	4.94	4.82
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	117.48	117.40	0.061%	0.269%	3.384%	7.034%	2.63	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.33	109.23	0.092%	0.432%	3.783%	8.473%	2.87	5.54	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.34	112.29	0.045%	0.447%	3.764%	8.382%	2.98	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.50	103.47	0.034%	0.451%	3.404%		3.45	7.75	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.73	113.71	0.016%	0.442%	3.814%	11.059%	3.87	8.58	8.26

Return Price Performance			Index Price 13-Dec-2013	Previous Index Price 12-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%	-0.007%	-0.009%	-2.279%	0.09	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	108.77	108.78	-0.006%	0.000%	0.743%	-1.264%	0.14	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.35	115.34	0.015%	0.101%	1.088%	-0.835%	0.56	1.60	1.59
IE0006857530	0685753	4.6 TREAS BND 18042016	111.57	111.52	0.043%	0.231%	1.989%	1.635%	0.87	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	114.69	114.70	-0.006%	0.371%	-1.490%	3.641%	1.73	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	111.62	111.63	-0.012%	0.411%	-0.305%	5.910%	2.10	4.45	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	112.06	112.04	0.015%	0.310%	4.231%	8.218%	2.45	4.94	4.82
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	118.38	118.29	0.074%	0.459%	-0.720%	6.696%	2.63	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	112.28	112.17	0.100%	0.576%	4.560%	8.001%	2.87	5.54	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.11	113.04	0.057%	0.616%	0.079%	8.065%	2.98	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.36	106.32	0.043%	0.582%	4.110%		3.45	7.75	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.80	117.76	0.027%	0.604%	4.685%	10.360%	3.87	8.58	8.26