

Irish Stock Exchange Daily Bond Index Report

Monday 16 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 16-Dec-2013	Previous Close Value 13-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.17	110.18	-0.010%	0.25%	2.71%	5.87%	10.17%	4.83	4.70	2.85
All Bond Index (Return)	170.17	170.13	0.025%	0.44%	3.58%	10.20%	70.17%	4.83	4.70	2.85
Under 3 Bond Index (Clean)	99.78	99.80	-0.026%	-0.07%	0.28%	-1.20%	-0.22%	1.34	1.33	0.76
Under 3 Bond Index (Return)	144.65	144.64	0.008%	0.12%	1.13%	2.77%	44.65%	1.34	1.33	0.76
Under 5 Bond Index (Clean)	108.18	108.20	-0.017%	0.06%	1.14%	0.99%	8.18%	2.54	2.50	1.61
Under 5 Bond Index (Return)	157.91	157.89	0.018%	0.26%	2.01%	5.13%	57.91%	2.54	2.50	1.61
Under 10 Bond Index (Clean)	110.01	110.02	-0.010%	0.22%	2.54%	5.11%	10.01%	4.22	4.12	2.52
Under 10 Bond Index (Return)	165.68	165.64	0.025%	0.41%	3.40%	9.37%	65.68%	4.22	4.12	2.52
5 Plus Bond Index (Clean)	112.95	112.96	-0.005%	0.37%	3.54%	8.56%	12.95%	6.38	6.18	3.19
5 Plus Bond Index (Return)	180.09	180.04	0.030%	0.56%	4.40%	13.00%	80.09%	6.38	6.18	3.19
10 Plus Bond Index (Clean)	114.42	114.44	-0.011%	0.43%	3.80%	11.00%	14.42%	8.58	8.26	3.87
10 Plus Bond Index (Return)	189.55	189.50	0.027%	0.63%	4.71%	15.77%	89.55%	8.58	8.26	3.87

Irish Stock Exchange Daily Bond Index Report

Monday 16 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	100.29	3.67	335	103.96	0.00	6,849	6,868	7120
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	18-Feb-15	4.5	Annual	105.08	3.71	301	108.79	0.00	3,630	3,814	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.68	2.70	118	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 18042016	18-Apr-16	4.6	Annual	108.52	3.05	242	111.57	0.00	10,168	11,035	11345
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	18-Oct-17	5.5	Annual	113.82	0.89	59	114.70	0.00	6,389	7,272	7329
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	18-Oct-18	4.5	Annual	110.94	0.73	59	111.67	0.00	9,265	10,278	10345
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	18-Jun-19	4.4	Annual	109.94	2.18	181	112.12	0.00	7,704	8,465	8633
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	18-Oct-19	5.9	Annual	117.50	0.95	59	118.45	0.00	6,782	7,969	8034
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.30	2.98	242	112.29	0.00	11,809	12,907	13260
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.34	0.81	59	113.14	0.00	9,085	10,206	10279
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.48	2.90	271	106.37	0.00	5,000	5,174	5319
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.72	4.11	278	117.83	0.00	11,767	13,378	13862

Irish Stock Exchange Daily Bond Index Report

Monday 16 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%	31.80%	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%	13.20%				
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%			12.20%	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%	100%

Irish Stock Exchange Daily Bond Index Report

Monday 16 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 16-Dec-2013	Previous Index Price 13-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	100.29	100.30	-0.010%	-0.169%	-0.821%	-2.170%	0.08	0.07	0.07
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	105.08	105.10	-0.022%	-0.185%	-0.126%	-0.915%	0.15	1.13	1.12
IE0004680173	0468017	8.25 Treas Bnd 2015	112.68	112.72	-0.036%	-0.217%	-0.417%	-0.549%	0.57	1.59	1.58
IE0006857530	0685753	4.6 TREAS BND 18042016	108.52	108.56	-0.037%	0.037%	1.121%	1.860%	0.89	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	113.82	113.85	-0.031%	0.156%	2.352%	3.893%	1.74	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	110.94	110.93	0.012%	0.269%	3.028%	6.186%	2.09	4.44	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	109.94	109.91	0.020%	0.182%	3.463%	8.648%	2.44	4.93	4.82
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	117.50	117.48	0.020%	0.288%	3.404%	7.055%	2.62	5.12	4.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.30	109.33	-0.027%	0.404%	3.754%	8.443%	2.87	5.53	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.34	112.34	-0.003%	0.444%	3.761%	8.379%	2.98	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.48	103.50	-0.024%	0.427%	3.379%		3.45	7.75	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.72	113.73	-0.011%	0.430%	3.802%	11.047%	3.87	8.58	8.26

Return Price Performance			Index Price 16-Dec-2013	Previous Index Price 13-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	103.94	0.022%	0.015%	0.013%	-2.257%	0.08	0.07	0.07
IE00B4V6D496	B4V6D49	4.5 TREAS BND 18022015	108.79	108.77	0.014%	0.014%	0.757%	-1.250%	0.15	1.13	1.12
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	115.35	0.024%	0.125%	1.112%	-0.811%	0.57	1.59	1.58
IE0006857530	0685753	4.6 TREAS BND 18042016	111.57	111.57	-0.003%	0.228%	1.986%	1.632%	0.89	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 18102017	114.70	114.69	0.009%	0.380%	-1.482%	3.650%	1.74	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 18102018	111.67	111.62	0.045%	0.456%	-0.260%	5.957%	2.09	4.44	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 18062019	112.12	112.06	0.053%	0.363%	4.286%	8.275%	2.44	4.93	4.82
IE00B6089D15	B6089D1	5.9 TREAS BND 18102019	118.45	118.38	0.060%	0.519%	-0.661%	6.760%	2.62	5.12	4.99
IE0034074488	3407448	4.5 Treas Bnd 2020	112.29	112.28	0.006%	0.582%	4.567%	8.008%	2.87	5.53	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.14	113.11	0.034%	0.649%	0.112%	8.101%	2.98	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.37	106.36	0.007%	0.588%	4.117%		3.45	7.75	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.83	117.80	0.027%	0.631%	4.714%	10.390%	3.87	8.58	8.26