

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 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 17-Dec-2013	Previous Close Value 16-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	110.17	0.010%	0.26%	2.72%	5.89%	10.18%	4.83	4.69	2.85
All Bond Index (Return)	170.21	170.17	0.021%	0.46%	3.60%	10.23%	70.21%	4.83	4.69	2.85
Under 3 Bond Index (Clean)	99.78	99.78	0.004%	-0.07%	0.28%	-1.19%	-0.22%	1.34	1.33	0.75
Under 3 Bond Index (Return)	144.67	144.65	0.015%	0.14%	1.15%	2.79%	44.67%	1.34	1.33	0.75
Under 5 Bond Index (Clean)	108.18	108.18	0.001%	0.06%	1.14%	1.00%	8.18%	2.54	2.50	1.61
Under 5 Bond Index (Return)	157.93	157.91	0.013%	0.27%	2.02%	5.15%	57.93%	2.54	2.50	1.61
Under 10 Bond Index (Clean)	110.01	110.01	0.008%	0.22%	2.55%	5.12%	10.01%	4.22	4.12	2.52
Under 10 Bond Index (Return)	165.71	165.68	0.019%	0.43%	3.42%	9.39%	65.71%	4.22	4.12	2.52
5 Plus Bond Index (Clean)	112.97	112.95	0.015%	0.39%	3.55%	8.58%	12.97%	6.37	6.18	3.19
5 Plus Bond Index (Return)	180.14	180.09	0.027%	0.59%	4.43%	13.03%	80.14%	6.37	6.18	3.19
10 Plus Bond Index (Clean)	114.45	114.42	0.020%	0.45%	3.82%	11.02%	14.45%	8.57	8.25	3.87
10 Plus Bond Index (Return)	189.61	189.55	0.032%	0.66%	4.75%	15.80%	89.61%	8.57	8.25	3.87

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	100.28	3.68	336	103.96	0.00	2,746	6,867	7120
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	105.08	3.72	302	108.80	0.00	3,630	3,814	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.68	2.73	119	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.54	3.06	243	111.60	0.00	10,168	11,036	11348
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.82	0.90	60	114.72	0.00	6,389	7,272	7330
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	110.94	0.74	60	111.68	0.00	9,265	10,278	10346
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	109.94	2.19	182	112.14	0.00	7,704	8,470	8639
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.48	0.97	60	118.45	0.00	6,782	7,968	8034
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.33	3.00	243	112.33	0.00	11,809	12,911	13264
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.35	0.82	60	113.17	0.00	9,085	10,207	10281
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.53	2.91	272	106.43	0.00	5,000	5,176	5322
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.74	4.13	279	117.87	0.00	11,767	13,384	13870

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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%	17.50%	8.20%					7.20%	31.70%	17.80%	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%	28.10%	13.10%					11.40%	50.60%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.50%		18.50%	8.70%					7.40%		18.30%	8.60%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	10.60%		26.20%	12.20%					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%	14.50%			
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 17-Dec-2013	Previous Index Price 16-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	100.28	100.29	-0.015%	-0.184%	-0.836%	-2.185%	0.13	0.07	0.07
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	105.08	105.08	0.003%	-0.182%	-0.124%	-0.912%	0.13	1.12	1.12
IE0004680173	0468017	8.25 Treas Bnd 2015	112.68	112.68	0.000%	-0.217%	-0.417%	-0.549%	0.56	1.59	1.58
IE0006857530	0685753	4.6 TREAS BND 2016	108.54	108.52	0.016%	0.053%	1.137%	1.876%	0.88	2.20	2.18
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.82	113.82	0.000%	0.156%	2.352%	3.893%	1.74	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	110.94	110.94	-0.003%	0.267%	3.025%	6.183%	2.09	4.44	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	109.94	109.94	0.007%	0.190%	3.471%	8.655%	2.44	4.93	4.81
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.48	117.50	-0.017%	0.271%	3.386%	7.037%	2.62	5.12	4.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.33	109.30	0.025%	0.429%	3.780%	8.470%	2.86	5.53	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	112.34	0.012%	0.456%	3.773%	8.392%	2.97	5.96	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.53	103.48	0.051%	0.478%	3.432%		3.45	7.75	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.74	113.72	0.020%	0.450%	3.823%	11.069%	3.87	8.57	8.25

Return Price Performance			Index Price 17-Dec-2013	Previous Index Price 16-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	-0.004%	0.012%	0.010%	-2.261%	0.13	0.07	0.07
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.80	108.79	0.014%	0.028%	0.771%	-1.236%	0.13	1.12	1.12
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.38	0.020%	0.145%	1.132%	-0.791%	0.56	1.59	1.58
IE0006857530	0685753	4.6 TREAS BND 2016	111.60	111.57	0.027%	0.255%	2.014%	1.660%	0.88	2.20	2.18
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.72	114.70	0.013%	0.393%	-1.469%	3.663%	1.74	3.55	3.49
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.68	111.67	0.009%	0.465%	-0.251%	5.967%	2.09	4.44	4.35
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.14	112.12	0.017%	0.380%	4.304%	8.294%	2.44	4.93	4.81
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.45	118.45	-0.003%	0.516%	-0.664%	6.756%	2.62	5.12	4.99
IE0034074488	3407448	4.5 Treas Bnd 2020	112.33	112.29	0.036%	0.618%	4.604%	8.046%	2.86	5.53	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.17	113.14	0.023%	0.673%	0.135%	8.126%	2.97	5.96	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.43	106.37	0.059%	0.648%	4.179%		3.45	7.75	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.87	117.83	0.031%	0.663%	4.747%	10.425%	3.87	8.57	8.25