

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 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 18-Dec-2013	Previous Close Value 17-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.19	110.18	0.013%	0.27%	2.74%	5.90%	10.19%	5.03	4.89	2.85
All Bond Index (Return)	170.25	170.21	0.024%	0.49%	3.63%	10.25%	70.25%	5.03	4.89	2.85
Under 3 Bond Index (Clean)	99.76	99.78	-0.020%	-0.09%	0.26%	-1.21%	-0.24%	1.63	1.61	0.75
Under 3 Bond Index (Return)	144.66	144.67	-0.008%	0.13%	1.14%	2.78%	44.66%	1.63	1.61	0.75
Under 5 Bond Index (Clean)	108.18	108.18	0.000%	0.06%	1.14%	1.00%	8.18%	2.83	2.78	1.61
Under 5 Bond Index (Return)	157.95	157.93	0.012%	0.28%	2.03%	5.16%	57.95%	2.83	2.78	1.61
Under 10 Bond Index (Clean)	110.03	110.01	0.010%	0.23%	2.56%	5.13%	10.03%	4.43	4.32	2.52
Under 10 Bond Index (Return)	165.75	165.71	0.021%	0.45%	3.44%	9.41%	65.75%	4.43	4.32	2.52
5 Plus Bond Index (Clean)	112.99	112.97	0.020%	0.41%	3.57%	8.60%	12.99%	6.36	6.17	3.18
5 Plus Bond Index (Return)	180.20	180.14	0.032%	0.62%	4.46%	13.06%	80.20%	6.36	6.17	3.18
10 Plus Bond Index (Clean)	114.48	114.45	0.031%	0.48%	3.85%	11.06%	14.48%	8.57	8.25	3.86
10 Plus Bond Index (Return)	189.69	189.61	0.042%	0.71%	4.79%	15.85%	89.69%	8.57	8.25	3.86

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	100.25	3.69	337	103.94	0.00	2,746	2,753	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	105.05	3.74	303	108.79	0.00	3,630	3,813	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.62	2.75	120	115.37	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.52	3.08	244	111.59	0.00	10,168	11,035	11347
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.81	0.92	61	114.73	0.00	6,391	7,272	7330
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	110.98	0.75	61	111.73	0.00	9,272	10,282	10351
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.00	2.21	183	112.21	0.00	7,704	8,474	8644
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.54	0.99	61	118.52	0.00	6,782	7,972	8039
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.33	3.01	244	112.34	0.00	11,809	12,911	13266
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.34	0.84	61	113.18	0.00	9,085	10,206	10282
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.52	2.92	273	106.43	0.00	5,000	5,176	5322
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.77	4.14	280	117.92	0.00	11,767	13,388	13875

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 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	3.00%	15.60%	7.80%	3.40%					3.00%	15.70%	8.00%	3.50%				
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.10%	21.70%	10.80%	4.80%					4.10%	21.70%	11.00%	4.90%				
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	11.80%	62.70%	31.40%	13.80%					11.90%	62.50%	31.70%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.80%		20.70%	9.10%					7.70%		20.50%	9.00%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.00%		29.20%	12.90%					10.90%		28.90%	12.70%				
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.10%			10.60%	14.60%				9.10%			10.60%	14.50%			
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.50%			10.00%	13.70%				8.40%			9.90%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.20%	22.20%				13.90%			16.30%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			12.80%	17.60%				10.80%			12.60%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.50%	8.90%				5.60%			6.50%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%				23.00%	100.00%			14.60%				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

Wednesday 18 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 18-Dec-2013	Previous Index Price 17-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	100.25	100.28	-0.028%	-0.212%	-0.863%	-2.212%	0.08	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	105.05	105.08	-0.027%	-0.209%	-0.150%	-0.938%	0.13	1.12	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	112.62	112.68	-0.047%	-0.264%	-0.464%	-0.596%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	108.52	108.54	-0.016%	0.037%	1.121%	1.860%	0.87	2.20	2.18
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.81	113.82	-0.004%	0.151%	2.347%	3.889%	1.73	3.54	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	110.98	110.94	0.039%	0.305%	3.065%	6.224%	2.08	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.00	109.94	0.052%	0.241%	3.525%	8.712%	2.43	4.92	4.81
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.54	117.48	0.049%	0.320%	3.437%	7.089%	2.61	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.33	109.33	0.003%	0.432%	3.783%	8.473%	2.86	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.34	112.35	-0.004%	0.452%	3.769%	8.387%	2.97	5.96	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.52	103.53	-0.013%	0.466%	3.419%		3.45	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.77	113.74	0.031%	0.481%	3.855%	11.103%	3.86	8.57	8.25

Return Price Performance			Index Price 18-Dec-2013	Previous Index Price 17-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	103.96	-0.016%	-0.005%	-0.007%	-2.277%	0.08	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.79	108.80	-0.014%	0.014%	0.757%	-1.250%	0.13	1.12	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.37	115.40	-0.026%	0.119%	1.106%	-0.817%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	111.59	111.60	-0.004%	0.252%	2.010%	1.656%	0.87	2.20	2.18
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.73	114.72	0.009%	0.402%	-1.460%	3.672%	1.73	3.54	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.73	111.68	0.049%	0.515%	-0.202%	6.019%	2.08	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.21	112.14	0.062%	0.442%	4.369%	8.361%	2.43	4.92	4.81
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.52	118.45	0.062%	0.579%	-0.602%	6.823%	2.61	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	112.34	112.33	0.013%	0.632%	4.618%	8.061%	2.86	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.18	113.17	0.008%	0.681%	0.143%	8.135%	2.97	5.96	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.43	106.43	-0.002%	0.646%	4.177%		3.45	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.92	117.87	0.042%	0.705%	4.791%	10.471%	3.86	8.57	8.25