

Irish Stock Exchange Daily Bond Index Report

Friday 20 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 20-Dec-2013	Previous Close Value 19-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.38	110.25	0.120%	0.44%	2.91%	6.08%	10.38%	5.03	4.89	2.81
All Bond Index (Return)	170.57	170.35	0.129%	0.67%	3.82%	10.46%	70.57%	5.03	4.89	2.81
Under 3 Bond Index (Clean)	99.76	99.79	-0.030%	-0.09%	0.26%	-1.21%	-0.24%	1.62	1.61	0.74
Under 3 Bond Index (Return)	144.69	144.71	-0.017%	0.15%	1.16%	2.80%	44.69%	1.62	1.61	0.74
Under 5 Bond Index (Clean)	108.25	108.22	0.030%	0.13%	1.21%	1.06%	8.25%	2.82	2.78	1.58
Under 5 Bond Index (Return)	158.09	158.03	0.040%	0.37%	2.12%	5.25%	58.09%	2.82	2.78	1.58
Under 10 Bond Index (Clean)	110.21	110.08	0.122%	0.40%	2.73%	5.31%	10.21%	4.43	4.32	2.48
Under 10 Bond Index (Return)	166.06	165.84	0.131%	0.64%	3.64%	9.62%	66.06%	4.43	4.32	2.48
5 Plus Bond Index (Clean)	113.25	113.06	0.174%	0.64%	3.81%	8.85%	13.25%	6.36	6.17	3.15
5 Plus Bond Index (Return)	180.65	180.32	0.182%	0.87%	4.72%	13.34%	80.65%	6.36	6.17	3.15
10 Plus Bond Index (Clean)	114.67	114.55	0.108%	0.65%	4.03%	11.24%	14.67%	8.56	8.25	3.84
10 Plus Bond Index (Return)	190.04	189.82	0.117%	0.89%	4.99%	16.07%	90.04%	8.56	8.25	3.84

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	100.21	3.72	339	103.92	0.00	2,746	2,752	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	105.01	3.76	305	108.77	0.00	3,630	3,812	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.59	2.80	122	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.54	3.10	246	111.64	0.00	10,168	11,037	11352
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.93	0.95	63	114.88	0.00	6,390	7,281	7342
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.14	0.78	63	111.91	0.00	9,272	10,305	10377
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.25	2.23	185	112.48	0.00	7,704	8,493	8665
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.78	1.02	63	118.80	0.00	6,780	7,988	8057
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.62	3.03	246	112.65	0.00	11,809	12,945	13303
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.66	0.86	63	113.52	0.00	9,052	10,198	10276
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.78	2.94	275	106.72	0.00	5,000	5,189	5336
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.96	4.17	282	118.14	0.00	11,767	13,410	13901

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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	2.90%	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%	21.60%	10.80%	4.80%					4.10%	21.70%	11.00%	4.80%				
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%	31.60%	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%		29.30%	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%	14.60%			
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	13.70%				8.40%			9.90%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			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%			12.70%	17.50%				10.80%			12.60%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 20-Dec-2013	Previous Index Price 19-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	100.21	100.24	-0.030%	-0.254%	-0.905%	-2.253%	0.42	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	105.01	105.07	-0.062%	-0.249%	-0.190%	-0.978%	0.14	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	112.59	112.65	-0.053%	-0.295%	-0.495%	-0.627%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	108.54	108.56	-0.018%	0.060%	1.144%	1.884%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.93	113.87	0.060%	0.260%	2.458%	4.001%	1.70	3.53	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.14	111.02	0.108%	0.450%	3.213%	6.378%	2.05	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.25	110.04	0.184%	0.465%	3.755%	8.954%	2.38	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.78	117.56	0.185%	0.529%	3.652%	7.312%	2.57	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.62	109.41	0.192%	0.695%	4.055%	8.758%	2.81	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.66	112.42	0.209%	0.733%	4.060%	8.691%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.78	103.57	0.206%	0.721%	3.682%		3.42	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.96	113.84	0.108%	0.649%	4.028%	11.289%	3.84	8.56	8.25

Return Price Performance			Index Price 20-Dec-2013	Previous Index Price 19-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	103.92	103.94	-0.018%	-0.024%	-0.026%	-2.296%	0.42	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.77	108.82	-0.048%	-0.003%	0.740%	-1.266%	0.14	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	115.42	-0.032%	0.128%	1.116%	-0.807%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	111.64	111.65	-0.006%	0.296%	2.056%	1.702%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.88	114.80	0.072%	0.536%	-1.329%	3.811%	1.70	3.53	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.91	111.78	0.118%	0.680%	-0.038%	6.193%	2.05	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.48	112.26	0.191%	0.683%	4.619%	8.621%	2.38	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.80	118.57	0.197%	0.814%	-0.370%	7.072%	2.57	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	112.65	112.43	0.197%	0.911%	4.909%	8.361%	2.81	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.52	113.27	0.220%	0.986%	0.447%	8.462%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.72	106.49	0.209%	0.914%	4.455%		3.42	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.14	118.00	0.117%	0.893%	4.986%	10.678%	3.84	8.56	8.25