

# Irish Stock Exchange Daily Bond Index Report

Monday 9 December, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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## Bond Indices Performance

Index	Close Value 09-Dec-2013	Previous Close Value 06-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.83	109.85	-0.021%	-0.07%	2.39%	5.55%	9.83%	4.84	4.70	2.92
All Bond Index (Return)	169.51	169.49	0.014%	0.05%	3.18%	9.78%	69.51%	4.84	4.70	2.92
Under 3 Bond Index (Clean)	99.79	99.78	0.010%	-0.05%	0.29%	-1.18%	-0.21%	1.36	1.35	0.80
Under 3 Bond Index (Return)	144.56	144.49	0.043%	0.06%	1.07%	2.71%	44.56%	1.36	1.35	0.80
Under 5 Bond Index (Clean)	108.12	108.12	-0.003%	0.00%	1.08%	0.93%	8.12%	2.56	2.52	1.66
Under 5 Bond Index (Return)	157.69	157.64	0.031%	0.11%	1.86%	4.98%	57.69%	2.56	2.52	1.66
Under 10 Bond Index (Clean)	109.72	109.74	-0.021%	-0.05%	2.27%	4.84%	9.72%	4.24	4.13	2.59
Under 10 Bond Index (Return)	165.12	165.10	0.014%	0.07%	3.05%	9.00%	65.12%	4.24	4.13	2.59
5 Plus Bond Index (Clean)	112.41	112.45	-0.033%	-0.11%	3.04%	8.04%	12.41%	6.39	6.19	3.27
5 Plus Bond Index (Return)	179.10	179.10	0.003%	0.01%	3.82%	12.37%	79.10%	6.39	6.19	3.27
10 Plus Bond Index (Clean)	113.72	113.75	-0.020%	-0.18%	3.17%	10.32%	13.72%	8.59	8.26	3.94
10 Plus Bond Index (Return)	188.26	188.23	0.019%	-0.05%	4.00%	14.98%	88.26%	8.59	8.26	3.94

## 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	100.37	3.60	328	103.96	0.00	6,849	6,874	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.14	3.63	294	108.76	0.00	3,630	3,816	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.76	2.54	111	115.31	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	2.96	235	111.44	0.00	10,168	11,030	11331
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.66	0.78	52	114.44	0.00	6,389	7,262	7312
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.75	0.64	52	111.39	0.00	9,275	10,271	10331
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.66	2.10	174	111.75	0.00	7,709	8,454	8616
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.11	0.84	52	117.95	0.00	6,818	7,985	8042
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.74	2.90	235	111.64	0.00	11,809	12,841	13183
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.81	0.71	52	112.52	0.00	9,090	10,164	10228
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.77	2.82	264	105.59	0.00	5,000	5,139	5280
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.02	4.01	271	117.03	0.00	11,766	13,298	13770

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	All Bond	Under 3	Under 5	Under 10
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 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	4.60%							4.00%	17.60%	9.90%	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	11.40%	50.80%	28.10%	13.20%							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%	12.30%							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%	14.60%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.80%						8.10%			9.40%	13.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.20%						13.30%			15.40%	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%			6.10%	8.90%						5.30%			6.20%	8.90%	
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%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	

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## Bond Index Constituent

Clean Price Performance			Index Price 09-Dec-2013	Previous Index Price 06-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	100.37	100.37	-0.004%	-0.094%	-0.746%	-2.096%	0.07	0.09	0.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.14	105.16	-0.016%	-0.125%	-0.067%	-0.855%	0.16	1.15	1.14
IE0004680173	0468017	8.25 Treas Bnd 2015	112.76	112.77	-0.007%	-0.141%	-0.341%	-0.473%	0.60	1.61	1.60
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	108.45	0.028%	-0.003%	1.081%	1.820%	0.93	2.23	2.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.66	113.65	0.007%	0.018%	2.210%	3.750%	1.80	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.75	110.79	-0.038%	0.098%	2.851%	6.004%	2.14	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.66	109.76	-0.096%	-0.073%	3.200%	8.371%	2.50	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.11	117.10	0.013%	-0.040%	3.065%	6.704%	2.70	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	108.74	108.79	-0.043%	-0.110%	3.223%	7.887%	2.97	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.81	111.82	-0.007%	-0.025%	3.276%	7.873%	3.06	5.98	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.77	102.84	-0.063%	-0.254%	2.678%	7.873%	3.54	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.02	113.04	-0.020%	-0.184%	3.168%	10.368%	3.94	8.59	8.26

Return Price Performance			Index Price 09-Dec-2013	Previous Index Price 06-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	103.93	0.028%	0.015%	0.013%	-2.257%	0.07	0.09	0.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.76	108.74	0.017%	-0.008%	0.734%	-1.272%	0.16	1.15	1.14
IE0004680173	0468017	8.25 Treas Bnd 2015	115.31	115.25	0.053%	0.061%	1.047%	-0.874%	0.60	1.61	1.60
IE0006857530	0685753	4.6 Treas Bnd 2016	111.44	111.37	0.061%	0.111%	1.868%	1.514%	0.93	2.23	2.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.44	114.39	0.046%	0.150%	-1.707%	3.412%	1.80	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.39	111.39	-0.004%	0.208%	-0.506%	5.695%	2.14	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.75	111.82	-0.061%	0.037%	3.948%	7.924%	2.50	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.95	117.89	0.053%	0.097%	-1.079%	6.311%	2.70	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	111.64	111.65	-0.009%	0.004%	3.965%	7.386%	2.97	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.52	112.49	0.029%	0.097%	-0.437%	7.508%	3.06	5.98	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.59	105.63	-0.031%	-0.148%	3.355%	7.873%	3.54	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.03	117.01	0.019%	-0.051%	4.004%	9.641%	3.94	8.59	8.26