

# Irish Stock Exchange Daily Bond Index Report

Wednesday 11 December, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 11-Dec-2013	Previous Close Value 10-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.13	109.97	0.142%	0.21%	2.67%	5.83%	10.13%	4.84	4.70	2.87
All Bond Index (Return)	170.01	169.75	0.151%	0.35%	3.48%	10.10%	70.01%	4.84	4.70	2.87
Under 3 Bond Index (Clean)	99.79	99.79	-0.004%	-0.06%	0.29%	-1.19%	-0.21%	1.35	1.34	0.78
Under 3 Bond Index (Return)	144.58	144.57	0.008%	0.08%	1.09%	2.73%	44.58%	1.35	1.34	0.78
Under 5 Bond Index (Clean)	108.18	108.13	0.040%	0.06%	1.13%	0.99%	8.18%	2.55	2.51	1.62
Under 5 Bond Index (Return)	157.81	157.74	0.050%	0.19%	1.94%	5.07%	57.81%	2.55	2.51	1.62
Under 10 Bond Index (Clean)	109.96	109.83	0.121%	0.18%	2.50%	5.07%	9.96%	4.23	4.13	2.53
Under 10 Bond Index (Return)	165.52	165.30	0.130%	0.31%	3.30%	9.26%	65.52%	4.23	4.13	2.53
5 Plus Bond Index (Clean)	112.89	112.65	0.211%	0.31%	3.47%	8.50%	12.89%	6.38	6.18	3.20
5 Plus Bond Index (Return)	179.88	179.49	0.218%	0.45%	4.28%	12.86%	79.88%	6.38	6.18	3.20
10 Plus Bond Index (Clean)	114.39	114.08	0.273%	0.40%	3.77%	10.97%	14.39%	8.58	8.26	3.87
10 Plus Bond Index (Return)	189.38	188.85	0.276%	0.54%	4.62%	15.66%	89.38%	8.58	8.26	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	100.32	3.62	330	103.94	0.00	6,849	6,871	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.12	3.65	296	108.77	0.00	3,630	3,816	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.73	2.59	113	115.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.50	2.99	237	111.49	0.00	10,168	11,033	11337
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.83	0.81	54	114.64	0.00	6,389	7,273	7325
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.88	0.67	54	111.55	0.00	9,265	10,284	10346
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.86	2.12	176	111.98	0.00	7,709	8,470	8633
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.38	0.87	54	118.25	0.00	6,818	8,003	8063
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.21	2.92	237	112.13	0.00	11,809	12,897	13242
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.27	0.74	54	113.01	0.00	9,090	10,205	10273
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.47	2.84	266	106.31	0.00	5,000	5,173	5315
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.68	4.04	273	117.72	0.00	11,764	13,376	13851

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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%	31.80%	17.80%	8.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	4.50%					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	11.30%	50.80%	28.10%	13.10%					11.40%	50.60%	28.30%	13.20%				
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%	13.80%				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%			15.50%	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 11-Dec-2013	Previous Index Price 10-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	100.32	100.35	-0.032%	-0.139%	-0.791%	-2.141%	0.10	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.12	105.15	-0.024%	-0.142%	-0.084%	-0.872%	0.14	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	112.73	112.91	-0.159%	-0.173%	-0.373%	-0.505%	0.58	1.60	1.59
IE0006857530	0685753	4.6 Treas Bnd 2016	108.50	108.48	0.021%	0.023%	1.107%	1.846%	0.91	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.83	113.71	0.102%	0.167%	2.363%	3.905%	1.74	3.56	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.88	110.79	0.088%	0.220%	2.976%	6.134%	2.11	4.45	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.86	109.75	0.108%	0.117%	3.396%	8.576%	2.46	4.94	4.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.38	117.24	0.119%	0.186%	3.298%	6.945%	2.65	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.21	108.94	0.255%	0.322%	3.669%	8.354%	2.89	5.54	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.27	112.05	0.194%	0.386%	3.701%	8.316%	2.99	5.98	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.47	103.17	0.291%	0.417%	3.369%		3.46	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.68	113.37	0.273%	0.402%	3.773%	11.015%	3.87	8.58	8.26

Return Price Performance			Index Price 11-Dec-2013	Previous Index Price 10-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	-0.020%	-0.009%	-0.011%	-2.281%	0.10	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.77	108.78	-0.012%	-0.002%	0.741%	-1.265%	0.14	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.32	115.47	-0.134%	0.069%	1.056%	-0.866%	0.58	1.60	1.59
IE0006857530	0685753	4.6 Treas Bnd 2016	111.49	111.45	0.031%	0.158%	1.915%	1.561%	0.91	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.64	114.51	0.114%	0.325%	-1.536%	3.593%	1.74	3.56	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.55	111.44	0.099%	0.351%	-0.364%	5.846%	2.11	4.45	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.98	111.86	0.115%	0.243%	4.162%	8.147%	2.46	4.94	4.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.25	118.09	0.132%	0.349%	-0.829%	6.579%	2.65	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	112.13	111.85	0.258%	0.446%	4.425%	7.862%	2.89	5.54	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.01	112.78	0.205%	0.531%	-0.005%	7.974%	2.99	5.98	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.31	106.00	0.292%	0.528%	4.054%		3.46	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.72	117.40	0.276%	0.540%	4.619%	10.290%	3.87	8.58	8.26