

# Irish Stock Exchange Daily Bond Index Report

Thursday 19 December, 2013

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 19-Dec-2013	Previous Close Value 18-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.25	110.19	0.047%	0.32%	2.79%	5.95%	10.25%	5.03	4.89	2.84
All Bond Index (Return)	170.35	170.25	0.058%	0.54%	3.69%	10.32%	70.35%	5.03	4.89	2.84
Under 3 Bond Index (Clean)	99.79	99.76	0.029%	-0.06%	0.29%	-1.18%	-0.21%	1.62	1.61	0.73
Under 3 Bond Index (Return)	144.71	144.66	0.039%	0.17%	1.18%	2.82%	44.71%	1.62	1.61	0.73
Under 5 Bond Index (Clean)	108.22	108.18	0.035%	0.10%	1.18%	1.03%	8.22%	2.83	2.78	1.59
Under 5 Bond Index (Return)	158.03	157.95	0.046%	0.33%	2.08%	5.21%	58.03%	2.83	2.78	1.59
Under 10 Bond Index (Clean)	110.08	110.03	0.045%	0.28%	2.60%	5.18%	10.08%	4.43	4.32	2.50
Under 10 Bond Index (Return)	165.84	165.75	0.056%	0.51%	3.50%	9.47%	65.84%	4.43	4.32	2.50
5 Plus Bond Index (Clean)	113.06	112.99	0.055%	0.46%	3.63%	8.66%	13.06%	6.36	6.17	3.17
5 Plus Bond Index (Return)	180.32	180.20	0.066%	0.69%	4.53%	13.14%	80.32%	6.36	6.17	3.17
10 Plus Bond Index (Clean)	114.55	114.48	0.059%	0.54%	3.91%	11.12%	14.55%	8.56	8.25	3.86
10 Plus Bond Index (Return)	189.82	189.69	0.070%	0.78%	4.86%	15.93%	89.82%	8.56	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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.24	3.70	338	103.94	0.00	2,746	2,753	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	105.07	3.75	304	108.82	0.00	3,630	3,814	3950
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.65	2.77	121	115.42	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.56	3.09	245	111.65	0.00	10,168	11,039	11353
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.87	0.93	62	114.80	0.00	6,391	7,277	7336
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.02	0.76	62	111.78	0.00	9,272	10,294	10365
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.04	2.22	184	112.26	0.00	7,704	8,477	8648
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.56	1.00	62	118.57	0.00	6,782	7,974	8042
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.41	3.02	245	112.43	0.00	11,809	12,920	13277
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.42	0.85	62	113.27	0.00	9,052	10,214	10291
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.57	2.93	274	106.49	0.00	5,000	5,178	5325
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.84	4.16	281	118.00	0.00	11,767	13,396	13885

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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%	21.70%	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%	31.70%	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%		29.30%	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%	14.50%		
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%	
									<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 19-Dec-2013	Previous Index Price 18-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	100.24	100.25	-0.012%	-0.224%	-0.875%	-2.224%	0.10	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	105.07	105.05	0.022%	-0.187%	-0.128%	-0.917%	0.10	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	112.65	112.62	0.022%	-0.242%	-0.442%	-0.574%	0.53	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	108.56	108.52	0.041%	0.078%	1.163%	1.903%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.87	113.81	0.048%	0.200%	2.397%	3.939%	1.71	3.54	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.02	110.98	0.036%	0.342%	3.102%	6.263%	2.07	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.04	110.00	0.039%	0.281%	3.565%	8.754%	2.42	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.56	117.54	0.024%	0.344%	3.461%	7.114%	2.61	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.41	109.33	0.070%	0.502%	3.856%	8.549%	2.85	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.42	112.34	0.071%	0.523%	3.842%	8.464%	2.96	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.57	103.52	0.048%	0.514%	3.469%		3.44	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.84	113.77	0.059%	0.541%	3.916%	11.169%	3.86	8.56	8.25

Return Price Performance			Index Price 19-Dec-2013	Previous Index Price 18-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	103.94	-0.001%	-0.006%	-0.008%	-2.278%	0.10	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.82	108.79	0.031%	0.045%	0.788%	-1.219%	0.10	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.42	115.37	0.042%	0.161%	1.148%	-0.775%	0.53	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	111.65	111.59	0.051%	0.303%	2.062%	1.708%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.80	114.73	0.061%	0.463%	-1.400%	3.736%	1.71	3.54	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.78	111.73	0.047%	0.561%	-0.155%	6.068%	2.07	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.26	112.21	0.049%	0.491%	4.420%	8.414%	2.42	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.57	118.52	0.037%	0.616%	-0.565%	6.862%	2.61	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	112.43	112.34	0.080%	0.712%	4.702%	8.147%	2.85	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.27	113.18	0.083%	0.764%	0.227%	8.224%	2.96	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.49	106.43	0.057%	0.704%	4.236%		3.44	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.00	117.92	0.070%	0.775%	4.864%	10.548%	3.86	8.56	8.25