

Irish Stock Exchange Daily Bond Index Report

Monday 23 December, 2013

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

Bond Indices Performance

Index	Close Value 23-Dec-2013	Previous Close Value 20-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.34	110.38	-0.034%	0.40%	2.87%	6.04%	10.34%	5.03	4.89	2.82
All Bond Index (Return)	170.57	170.57	0.002%	0.68%	3.82%	10.46%	70.57%	5.03	4.89	2.82
Under 3 Bond Index (Clean)	99.73	99.76	-0.031%	-0.12%	0.23%	-1.24%	-0.27%	1.62	1.61	0.76
Under 3 Bond Index (Return)	144.69	144.69	0.003%	0.15%	1.17%	2.81%	44.69%	1.62	1.61	0.76
Under 5 Bond Index (Clean)	108.22	108.25	-0.030%	0.10%	1.17%	1.03%	8.22%	2.82	2.78	1.59
Under 5 Bond Index (Return)	158.10	158.09	0.004%	0.37%	2.12%	5.25%	58.10%	2.82	2.78	1.59
Under 10 Bond Index (Clean)	110.17	110.21	-0.034%	0.37%	2.69%	5.27%	10.17%	4.43	4.32	2.48
Under 10 Bond Index (Return)	166.06	166.06	0.002%	0.64%	3.64%	9.62%	66.06%	4.43	4.32	2.48
5 Plus Bond Index (Clean)	113.21	113.25	-0.035%	0.60%	3.77%	8.81%	13.21%	6.36	6.16	3.15
5 Plus Bond Index (Return)	180.65	180.65	0.001%	0.87%	4.72%	13.34%	80.65%	6.36	6.16	3.15
10 Plus Bond Index (Clean)	114.63	114.67	-0.037%	0.61%	3.99%	11.20%	14.63%	8.56	8.24	3.85
10 Plus Bond Index (Return)	190.04	190.04	0.001%	0.89%	4.99%	16.07%	90.04%	8.56	8.24	3.85

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	100.17	3.75	342	103.92	0.00	2,746	2,751	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.96	3.80	308	108.76	0.00	3,630	3,810	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.54	2.87	125	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.52	3.14	249	111.65	0.00	10,168	11,034	11353
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.88	1.00	66	114.88	0.00	6,500	7,277	7341
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.12	0.81	66	111.93	0.00	9,287	10,303	10378
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.11	2.27	188	112.37	0.00	7,728	8,482	8657
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.71	1.07	66	118.77	0.00	6,860	7,981	8053
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.59	3.07	249	112.66	0.00	11,809	12,941	13303
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.70	0.90	66	113.60	0.00	9,072	10,202	10283
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.79	2.97	278	106.76	0.00	5,000	5,189	5338
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.92	4.22	285	118.14	0.00	11,767	13,405	13901

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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	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%	14.50%	
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	13.90%			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%			12.80%	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%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 23-Dec-2013	Previous Index Price 20-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	100.17	100.21	-0.035%	-0.289%	-0.939%	-2.287%	0.86	0.06	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.96	105.01	-0.046%	-0.294%	-0.236%	-1.023%	0.17	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	112.54	112.59	-0.045%	-0.340%	-0.540%	-0.672%	0.57	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	108.52	108.54	-0.026%	0.034%	1.118%	1.858%	0.86	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.88	113.93	-0.044%	0.216%	2.413%	3.955%	1.71	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.12	111.14	-0.021%	0.429%	3.192%	6.356%	2.05	4.42	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.11	110.25	-0.124%	0.340%	3.626%	8.819%	2.41	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.71	117.78	-0.064%	0.465%	3.586%	7.243%	2.58	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.59	109.62	-0.032%	0.663%	4.022%	8.723%	2.82	5.52	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.70	112.66	0.037%	0.771%	4.098%	8.731%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.79	103.78	0.007%	0.728%	3.689%		3.41	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.92	113.96	-0.038%	0.611%	3.989%	11.247%	3.85	8.56	8.24

Return Price Performance			Index Price 23-Dec-2013	Previous Index Price 20-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	103.92	-0.002%	-0.026%	-0.028%	-2.298%	0.86	0.06	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.76	108.77	-0.010%	-0.013%	0.730%	-1.276%	0.17	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	115.38	0.016%	0.144%	1.131%	-0.792%	0.57	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	111.65	111.64	0.009%	0.305%	2.065%	1.711%	0.86	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.88	114.88	-0.004%	0.531%	-1.333%	3.806%	1.71	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.93	111.91	0.013%	0.694%	-0.024%	6.208%	2.05	4.42	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.37	112.48	-0.090%	0.593%	4.525%	8.524%	2.41	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.77	118.80	-0.022%	0.792%	-0.392%	7.049%	2.58	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	112.66	112.65	0.002%	0.913%	4.911%	8.363%	2.82	5.52	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.60	113.52	0.073%	1.059%	0.520%	8.542%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.76	106.72	0.037%	0.951%	4.493%		3.41	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.14	118.14	0.001%	0.894%	4.987%	10.678%	3.85	8.56	8.24