

# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 December, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 24-Dec-2013	Previous Close Value 23-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.36	110.34	0.015%	0.42%	2.89%	6.06%	10.36%	5.02	4.89	2.81
All Bond Index (Return)	170.62	170.57	0.027%	0.70%	3.85%	10.49%	70.62%	5.02	4.89	2.81
Under 3 Bond Index (Clean)	99.72	99.73	-0.009%	-0.13%	0.22%	-1.25%	-0.28%	1.61	1.60	0.76
Under 3 Bond Index (Return)	144.70	144.69	0.001%	0.16%	1.17%	2.81%	44.70%	1.61	1.60	0.76
Under 5 Bond Index (Clean)	108.27	108.22	0.045%	0.14%	1.22%	1.08%	8.27%	2.82	2.78	1.57
Under 5 Bond Index (Return)	158.19	158.10	0.056%	0.43%	2.18%	5.31%	58.19%	2.82	2.78	1.57
Under 10 Bond Index (Clean)	110.18	110.17	0.006%	0.37%	2.70%	5.28%	10.18%	4.42	4.32	2.48
Under 10 Bond Index (Return)	166.09	166.06	0.017%	0.66%	3.66%	9.64%	66.09%	4.42	4.32	2.48
5 Plus Bond Index (Clean)	113.21	113.21	-0.003%	0.60%	3.77%	8.81%	13.21%	6.35	6.16	3.15
5 Plus Bond Index (Return)	180.66	180.65	0.009%	0.88%	4.73%	13.35%	80.66%	6.35	6.16	3.15
10 Plus Bond Index (Clean)	114.71	114.63	0.070%	0.68%	4.06%	11.28%	14.71%	8.56	8.24	3.84
10 Plus Bond Index (Return)	190.20	190.04	0.081%	0.98%	5.07%	16.16%	90.20%	8.56	8.24	3.84

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.17	3.76	343	103.93	0.00	2,746	2,751	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.98	3.81	309	108.79	0.00	3,630	3,811	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.53	2.89	126	115.42	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.49	3.15	250	111.64	0.00	10,168	11,032	11352
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.90	1.01	67	114.91	0.00	6,500	7,404	7470
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.29	0.83	67	112.12	0.00	9,287	10,336	10413
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.00	2.28	189	112.28	0.00	7,728	8,500	8676
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.71	1.08	67	118.79	0.00	6,860	8,075	8149
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.56	3.08	250	112.65	0.00	11,809	12,938	13302
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.68	0.92	67	113.59	0.00	9,072	10,222	10305
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.83	2.98	279	106.81	0.00	5,000	5,192	5341
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.00	4.23	286	118.23	0.00	11,767	13,415	13913

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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%	7.90%	3.50%				
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.10%	21.60%	10.80%	4.70%					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%	31.20%	13.70%					11.90%	62.50%	31.50%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.90%		20.90%	9.20%					7.80%		20.70%	9.10%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.00%		29.20%	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	8.60%			10.10%	13.80%				8.50%			10.00%	13.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			16.10%	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	5.50%			6.50%	8.90%				5.60%			6.50%	8.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%				23.00%	100.00%			14.50%				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>

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## Bond Index Constituent

Clean Price Performance			Index Price 24-Dec-2013	Previous Index Price 23-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	100.17	-0.002%	-0.291%	-0.941%	-2.289%	0.75	0.05	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.98	104.96	0.017%	-0.277%	-0.219%	-1.006%	0.15	1.10	1.10
IE0004680173	0468017	8.25 Treas Bnd 2015	112.53	112.54	-0.007%	-0.347%	-0.547%	-0.679%	0.56	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	108.49	108.52	-0.020%	0.014%	1.098%	1.837%	0.86	2.18	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.90	113.88	0.017%	0.232%	2.430%	3.973%	1.70	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.29	111.12	0.160%	0.590%	3.357%	6.526%	2.01	4.42	4.33
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.00	110.11	-0.100%	0.240%	3.523%	8.710%	2.43	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.71	117.71	0.000%	0.465%	3.586%	7.243%	2.58	5.10	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.59	-0.020%	0.643%	4.001%	8.701%	2.82	5.51	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.68	112.70	-0.022%	0.748%	4.075%	8.707%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.83	103.79	0.043%	0.772%	3.734%		3.41	7.73	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.00	113.92	0.070%	0.682%	4.062%	11.325%	3.84	8.56	8.24

Return Price Performance			Index Price 24-Dec-2013	Previous Index Price 23-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	103.93	103.92	0.008%	-0.018%	-0.020%	-2.290%	0.75	0.05	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.79	108.76	0.028%	0.015%	0.758%	-1.249%	0.15	1.10	1.10
IE0004680173	0468017	8.25 Treas Bnd 2015	115.42	115.40	0.013%	0.157%	1.144%	-0.779%	0.56	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	111.64	111.65	-0.009%	0.296%	2.056%	1.702%	0.86	2.18	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.91	114.88	0.030%	0.562%	-1.303%	3.838%	1.70	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.12	111.93	0.170%	0.865%	0.146%	6.388%	2.01	4.42	4.33
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.28	112.37	-0.087%	0.505%	4.434%	8.429%	2.43	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.79	118.77	0.013%	0.805%	-0.378%	7.063%	2.58	5.10	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	112.65	112.66	-0.009%	0.904%	4.901%	8.353%	2.82	5.51	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.59	113.60	-0.010%	1.050%	0.511%	8.531%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.81	106.76	0.052%	1.004%	4.548%		3.41	7.73	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.23	118.14	0.080%	0.975%	5.072%	10.767%	3.84	8.56	8.24