

# Irish Stock Exchange Daily Bond Index Report

Monday 30 December, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Indices Performance

Index	Close Value 30-Dec-2013	Previous Close Value 27-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.23	110.36	-0.114%	0.30%	2.77%	5.94%	10.23%	5.16	5.02	2.83
All Bond Index (Return)	170.55	170.62	-0.041%	0.66%	3.81%	10.45%	70.55%	5.16	5.02	2.83
Under 3 Bond Index (Clean)	99.65	99.72	-0.076%	-0.20%	0.14%	-1.33%	-0.36%	1.89	1.87	0.77
Under 3 Bond Index (Return)	144.69	144.70	-0.006%	0.15%	1.16%	2.80%	44.69%	1.89	1.87	0.77
Under 5 Bond Index (Clean)	108.11	108.27	-0.148%	-0.01%	1.07%	0.93%	8.11%	3.04	2.99	1.60
Under 5 Bond Index (Return)	158.07	158.19	-0.076%	0.35%	2.10%	5.23%	58.07%	3.04	2.99	1.60
Under 10 Bond Index (Clean)	110.04	110.18	-0.123%	0.25%	2.58%	5.15%	10.04%	4.56	4.45	2.50
Under 10 Bond Index (Return)	166.00	166.09	-0.051%	0.61%	3.60%	9.58%	66.00%	4.56	4.45	2.50
5 Plus Bond Index (Clean)	113.10	113.21	-0.095%	0.50%	3.67%	8.70%	13.10%	6.34	6.14	3.16
5 Plus Bond Index (Return)	180.62	180.66	-0.022%	0.86%	4.70%	13.33%	80.62%	6.34	6.14	3.16
10 Plus Bond Index (Clean)	114.64	114.71	-0.061%	0.62%	4.00%	11.21%	14.64%	8.54	8.23	3.84
10 Plus Bond Index (Return)	190.23	190.20	0.016%	0.99%	5.09%	16.18%	90.23%	8.54	8.23	3.84

## 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	100.13	3.83	349	103.95	0.00	2,746	2,750	2855
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.90	3.88	315	108.79	0.00	3,630	3,808	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.41	3.03	132	115.44	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.41	3.23	256	111.63	0.00	10,168	11,023	11351
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.77	1.10	73	114.87	0.00	6,500	7,395	7467
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	110.99	0.90	73	111.89	0.00	9,297	10,308	10391
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	109.88	2.35	195	112.23	0.00	7,728	8,491	8673
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.53	1.18	73	118.71	0.00	6,860	8,063	8144
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.53	3.16	256	112.69	0.00	11,809	12,935	13307
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.58	1.00	73	113.58	0.00	9,072	10,213	10304
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.56	3.05	285	106.60	0.00	5,000	5,178	5330
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.93	4.32	292	118.25	0.00	11,767	13,407	13915



# Irish Stock Exchange Daily Bond Index Report

Monday 30 December, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 30-Dec-2013	Previous Index Price 27-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	100.13	100.17	-0.040%	-0.330%	-0.981%	-2.328%	0.39	0.04	0.04
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.90	104.98	-0.071%	-0.349%	-0.290%	-1.077%	0.15	1.09	1.09
IE0004680173	0468017	8.25 Treas Bnd 2015	112.41	112.53	-0.106%	-0.453%	-0.652%	-0.784%	0.57	1.56	1.55
IE0006857530	0685753	4.6 TREAS BND 2016	108.41	108.49	-0.078%	-0.065%	1.018%	1.757%	0.88	2.17	2.15
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.77	113.90	-0.116%	0.116%	2.311%	3.852%	1.72	3.51	3.45
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	110.99	111.29	-0.274%	0.315%	3.074%	6.234%	2.07	4.40	4.32
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	109.88	110.00	-0.105%	0.135%	3.414%	8.596%	2.44	4.89	4.78
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.53	117.71	-0.153%	0.312%	3.428%	7.079%	2.60	5.09	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	109.53	109.56	-0.027%	0.615%	3.973%	8.671%	2.82	5.50	5.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.58	112.68	-0.084%	0.663%	3.988%	8.616%	2.93	5.93	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.56	103.83	-0.262%	0.508%	3.462%		3.44	7.71	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.93	114.00	-0.061%	0.620%	3.998%	11.257%	3.84	8.54	8.23

Return Price Performance			Index Price 30-Dec-2013	Previous Index Price 27-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	103.95	103.93	0.026%	0.008%	0.006%	-2.265%	0.39	0.04	0.04
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.79	108.79	-0.001%	0.014%	0.757%	-1.250%	0.15	1.09	1.09
IE0004680173	0468017	8.25 Treas Bnd 2015	115.44	115.42	0.016%	0.173%	1.160%	-0.763%	0.57	1.56	1.55
IE0006857530	0685753	4.6 TREAS BND 2016	111.63	111.64	-0.008%	0.288%	2.048%	1.693%	0.88	2.17	2.15
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.87	114.91	-0.037%	0.525%	-1.339%	3.800%	1.72	3.51	3.45
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.89	112.12	-0.206%	0.657%	-0.061%	6.169%	2.07	4.40	4.32
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.23	112.28	-0.038%	0.466%	4.394%	8.387%	2.44	4.89	4.78
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.71	118.79	-0.070%	0.735%	-0.448%	6.989%	2.60	5.09	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	112.69	112.65	0.039%	0.943%	4.942%	8.395%	2.82	5.50	5.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.58	113.59	-0.011%	1.038%	0.499%	8.519%	2.93	5.93	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.60	106.81	-0.195%	0.808%	4.344%		3.44	7.71	7.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.25	118.23	0.016%	0.992%	5.089%	10.785%	3.84	8.54	8.23