

Irish Stock Exchange Daily Bond Index Report

Monday 2 December, 2013

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Bond Indices Performance

Index	Close Value 02-Dec-2013	Previous Close Value 29-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.89	109.90	-0.010%	-0.01%	2.45%	5.60%	9.89%	4.86	4.72	2.92
All Bond Index (Return)	169.47	169.42	0.025%	0.03%	3.15%	9.75%	69.47%	4.86	4.72	2.92
Under 3 Bond Index (Clean)	99.87	99.85	0.020%	0.02%	0.37%	-1.11%	-0.13%	1.38	1.37	0.79
Under 3 Bond Index (Return)	144.55	144.47	0.053%	0.05%	1.06%	2.70%	44.55%	1.38	1.37	0.79
Under 5 Bond Index (Clean)	108.14	108.12	0.018%	0.02%	1.09%	0.95%	8.14%	2.59	2.54	1.67
Under 5 Bond Index (Return)	157.59	157.51	0.053%	0.05%	1.80%	4.92%	57.59%	2.59	2.54	1.67
Under 10 Bond Index (Clean)	109.77	109.77	0.000%	0.00%	2.32%	4.89%	9.77%	4.26	4.15	2.59
Under 10 Bond Index (Return)	165.06	165.00	0.035%	0.04%	3.02%	8.96%	65.06%	4.26	4.15	2.59
5 Plus Bond Index (Clean)	112.50	112.54	-0.030%	-0.03%	3.12%	8.13%	12.50%	6.41	6.21	3.26
5 Plus Bond Index (Return)	179.09	179.08	0.006%	0.01%	3.82%	12.37%	79.09%	6.41	6.21	3.26
10 Plus Bond Index (Clean)	113.85	113.93	-0.078%	-0.08%	3.28%	10.44%	13.85%	8.61	8.28	3.93
10 Plus Bond Index (Return)	188.29	188.36	-0.037%	-0.04%	4.02%	15.00%	88.29%	8.61	8.28	3.93

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	100.45	3.52	321	103.96	0.00	6,849	6,879	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.27	3.54	287	108.80	0.00	3,630	3,821	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.93	2.38	104	115.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.53	2.87	228	111.41	0.00	10,168	11,036	11328
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.64	0.68	45	114.32	0.00	6,487	7,372	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.67	0.56	45	111.23	0.00	9,318	10,312	10364
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.66	2.01	167	111.68	0.00	7,709	8,454	8610
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.14	0.73	45	117.87	0.00	6,817	7,986	8036
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.82	2.81	228	111.63	0.00	11,839	12,850	13182
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.86	0.62	45	112.47	0.00	9,092	10,170	10226
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.11	2.75	257	105.86	0.00	5,006	5,162	5300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.14	3.91	264	117.05	0.00	11,771	13,324	13784

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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%	17.40%	8.20%					7.20%	31.80%	17.70%	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%	9.80%	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%	28.00%	13.10%					11.40%	50.60%	28.20%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.70%	8.80%					7.50%		18.50%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.20%	12.30%					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%	14.60%			
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%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			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%			6.10%	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 02-Dec-2013	Previous Index Price 29-Nov-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.45	100.46	-0.015%	-0.015%	-0.668%	-2.019%	0.04	0.11	0.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.27	105.27	-0.005%	-0.005%	0.054%	-0.736%	0.13	1.16	1.16
IE0004680173	0468017	8.25 Treas Bnd 2015	112.93	112.92	0.011%	0.011%	-0.190%	-0.322%	0.59	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	108.53	108.48	0.051%	0.051%	1.135%	1.874%	0.94	2.24	2.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.64	113.64	0.000%	0.000%	2.192%	3.732%	1.82	3.59	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.67	110.64	0.030%	0.030%	2.781%	5.933%	2.17	4.48	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.66	109.74	-0.066%	-0.066%	3.207%	8.379%	2.51	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.14	117.16	-0.015%	-0.015%	3.092%	6.731%	2.70	5.16	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	108.82	108.86	-0.044%	-0.044%	3.291%	7.959%	2.96	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.86	111.84	0.015%	0.015%	3.318%	7.916%	3.06	6.00	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.11	103.04	0.073%	0.073%	3.014%		3.50	7.79	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.14	113.23	-0.078%	-0.078%	3.277%	10.485%	3.93	8.61	8.28

Return Price Performance			Index Price 02-Dec-2013	Previous Index Price 29-Nov-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.96	103.95	0.017%	0.017%	0.015%	-2.256%	0.04	0.11	0.11
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.80	108.77	0.029%	0.029%	0.772%	-1.235%	0.13	1.16	1.16
IE0004680173	0468017	8.25 Treas Bnd 2015	115.32	115.24	0.069%	0.069%	1.056%	-0.866%	0.59	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	111.41	111.31	0.084%	0.084%	1.839%	1.486%	0.94	2.24	2.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.32	114.27	0.040%	0.040%	-1.815%	3.299%	1.82	3.59	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.23	111.16	0.062%	0.062%	-0.651%	5.541%	2.17	4.48	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.68	111.71	-0.032%	-0.032%	3.876%	7.849%	2.51	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.87	117.84	0.026%	0.026%	-1.148%	6.236%	2.70	5.16	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	111.63	111.64	-0.009%	-0.009%	3.952%	7.373%	2.96	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.47	112.41	0.052%	0.052%	-0.482%	7.459%	3.06	6.00	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.86	105.75	0.101%	0.101%	3.613%		3.50	7.79	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.05	117.09	-0.037%	-0.037%	4.019%	9.657%	3.93	8.61	8.28