

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 December, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Dec-2013	Previous Close Value 03-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.95	109.92	0.030%	0.05%	2.51%	5.66%	9.95%	4.85	4.71	2.90
All Bond Index (Return)	169.60	169.53	0.041%	0.10%	3.23%	9.83%	69.60%	4.85	4.71	2.90
Under 3 Bond Index (Clean)	99.84	99.86	-0.018%	-0.01%	0.34%	-1.14%	-0.16%	1.37	1.36	0.79
Under 3 Bond Index (Return)	144.54	144.55	-0.006%	0.05%	1.06%	2.70%	44.54%	1.37	1.36	0.79
Under 5 Bond Index (Clean)	108.18	108.15	0.024%	0.06%	1.13%	0.99%	8.18%	2.58	2.53	1.64
Under 5 Bond Index (Return)	157.69	157.64	0.035%	0.11%	1.86%	4.99%	57.69%	2.58	2.53	1.64
Under 10 Bond Index (Clean)	109.82	109.79	0.031%	0.05%	2.37%	4.94%	9.82%	4.25	4.14	2.57
Under 10 Bond Index (Return)	165.18	165.11	0.042%	0.11%	3.09%	9.04%	65.18%	4.25	4.14	2.57
5 Plus Bond Index (Clean)	112.58	112.54	0.034%	0.04%	3.19%	8.20%	12.58%	6.40	6.20	3.25
5 Plus Bond Index (Return)	179.25	179.17	0.045%	0.09%	3.91%	12.47%	79.25%	6.40	6.20	3.25
10 Plus Bond Index (Clean)	113.95	113.93	0.022%	0.01%	3.37%	10.54%	13.95%	8.60	8.27	3.92
10 Plus Bond Index (Return)	188.51	188.44	0.033%	0.08%	4.14%	15.13%	88.51%	8.60	8.27	3.92

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	100.40	3.54	323	103.94	0.00	6,849	6,876	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.18	3.56	289	108.75	0.00	3,630	3,818	3947
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.85	2.43	106	115.27	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.54	2.90	230	111.43	0.00	10,168	11,036	11331
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.73	0.71	47	114.43	0.00	6,487	7,378	7423
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.84	0.58	47	111.42	0.00	9,307	10,328	10382
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.85	2.04	169	111.89	0.00	7,709	8,469	8626
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.22	0.76	47	117.98	0.00	6,817	7,991	8043
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.84	2.84	230	111.67	0.00	11,809	12,886	13221
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.93	0.64	47	112.57	0.00	9,090	10,174	10233
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.06	2.77	259	105.83	0.00	5,006	5,159	5298
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.25	3.94	266	117.18	0.00	11,766	13,330	13794

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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%	17.50%				10.30%			11.90%	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%	8.90%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 04-Dec-2013	Previous Index Price 03-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	100.40	100.43	-0.033%	-0.060%	-0.712%	-2.063%	0.05	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.18	105.25	-0.059%	-0.083%	-0.024%	-0.813%	0.15	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	112.85	112.91	-0.058%	-0.067%	-0.268%	-0.400%	0.59	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	108.54	108.53	0.005%	0.053%	1.137%	1.876%	0.92	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.73	113.66	0.057%	0.077%	2.271%	3.811%	1.79	3.58	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.84	110.75	0.088%	0.183%	2.939%	6.095%	2.13	4.47	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.85	109.73	0.109%	0.103%	3.381%	8.562%	2.47	4.96	4.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.22	117.16	0.054%	0.050%	3.158%	6.800%	2.68	5.15	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	108.84	108.84	-0.005%	-0.023%	3.313%	7.982%	2.95	5.56	5.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.93	111.87	0.054%	0.078%	3.383%	7.984%	3.05	5.99	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.06	103.10	-0.036%	0.022%	2.962%		3.51	7.78	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.25	113.22	0.022%	0.015%	3.373%	10.588%	3.92	8.60	8.27

Return Price Performance			Index Price 04-Dec-2013	Previous Index Price 03-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	103.96	-0.020%	-0.005%	-0.007%	-2.277%	0.05	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.75	108.80	-0.046%	-0.023%	0.720%	-1.286%	0.15	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.27	115.32	-0.036%	0.033%	1.019%	-0.902%	0.59	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	111.43	111.42	0.016%	0.109%	1.865%	1.511%	0.92	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.43	114.35	0.070%	0.143%	-1.714%	3.405%	1.79	3.58	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.42	111.31	0.099%	0.237%	-0.477%	5.727%	2.13	4.47	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.89	111.75	0.118%	0.155%	4.070%	8.051%	2.47	4.96	4.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.98	117.90	0.066%	0.117%	-1.058%	6.333%	2.68	5.15	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	111.67	111.67	0.006%	0.033%	3.996%	7.418%	2.95	5.56	5.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.57	112.50	0.066%	0.139%	-0.396%	7.553%	3.05	5.99	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.83	105.85	-0.026%	0.072%	3.582%		3.51	7.78	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.18	117.14	0.033%	0.078%	4.138%	9.783%	3.92	8.60	8.27