

Irish Stock Exchange Daily Bond Index Report

Friday 6 December, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 06-Dec-2013	Previous Close Value 05-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.85	110.02	-0.152%	-0.04%	2.42%	5.57%	9.85%	4.85	4.71	2.92
All Bond Index (Return)	169.49	169.72	-0.137%	0.04%	3.17%	9.76%	69.49%	4.85	4.71	2.92
Under 3 Bond Index (Clean)	99.78	99.82	-0.035%	-0.06%	0.28%	-1.19%	-0.22%	1.36	1.35	0.81
Under 3 Bond Index (Return)	144.49	144.53	-0.023%	0.02%	1.03%	2.67%	44.49%	1.36	1.35	0.81
Under 5 Bond Index (Clean)	108.12	108.20	-0.072%	0.00%	1.08%	0.93%	8.12%	2.56	2.52	1.66
Under 5 Bond Index (Return)	157.64	157.74	-0.059%	0.08%	1.83%	4.95%	57.64%	2.56	2.52	1.66
Under 10 Bond Index (Clean)	109.74	109.88	-0.129%	-0.03%	2.29%	4.86%	9.74%	4.24	4.14	2.59
Under 10 Bond Index (Return)	165.10	165.29	-0.116%	0.06%	3.04%	8.98%	65.10%	4.24	4.14	2.59
5 Plus Bond Index (Clean)	112.45	112.68	-0.205%	-0.08%	3.07%	8.08%	12.45%	6.39	6.19	3.26
5 Plus Bond Index (Return)	179.10	179.44	-0.189%	0.01%	3.82%	12.37%	79.10%	6.39	6.19	3.26
10 Plus Bond Index (Clean)	113.75	114.08	-0.291%	-0.16%	3.19%	10.35%	13.75%	8.59	8.26	3.94
10 Plus Bond Index (Return)	188.23	188.74	-0.269%	-0.07%	3.99%	14.96%	88.23%	8.59	8.26	3.94

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	100.37	3.56	325	103.93	0.00	6,849	6,874	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.16	3.59	291	108.74	0.00	3,630	3,817	3947
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.77	2.48	108	115.25	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.45	2.92	232	111.37	0.00	10,168	11,027	11325
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.65	0.74	49	114.39	0.00	6,389	7,261	7308
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.79	0.60	49	111.39	0.00	9,275	10,275	10331
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.76	2.06	171	111.82	0.00	7,709	8,462	8621
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.10	0.79	49	117.89	0.00	6,818	7,984	8038
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.79	2.86	232	111.65	0.00	11,809	12,847	13184
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.82	0.67	49	112.49	0.00	9,090	10,164	10225
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.84	2.79	261	105.63	0.00	5,000	5,142	5281
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.04	3.97	268	117.01	0.00	11,766	13,301	13767

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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%	17.50%	8.20%					7.20%	31.80%	17.80%	8.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	4.60%					4.00%	17.60%	9.90%	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%	28.10%	13.10%					11.40%	50.60%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		18.50%	8.70%					7.40%		18.30%	8.60%				
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	10.50%			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%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 06-Dec-2013	Previous Index Price 05-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	100.37	100.39	-0.020%	-0.090%	-0.742%	-2.092%	0.14	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.16	105.17	-0.017%	-0.109%	-0.050%	-0.839%	0.16	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	112.77	112.81	-0.039%	-0.134%	-0.334%	-0.466%	0.61	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	108.45	108.50	-0.051%	-0.030%	1.053%	1.792%	0.95	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.65	113.79	-0.123%	0.011%	2.203%	3.743%	1.80	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.79	110.92	-0.115%	0.136%	2.890%	6.045%	2.13	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.93	-0.150%	0.023%	3.299%	8.475%	2.48	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.10	117.32	-0.192%	-0.053%	3.052%	6.690%	2.70	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	108.79	108.94	-0.140%	-0.067%	3.267%	7.934%	2.96	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.82	112.02	-0.176%	-0.018%	3.284%	7.880%	3.06	5.99	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.84	103.16	-0.315%	-0.191%	2.742%		3.53	7.77	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.04	113.37	-0.291%	-0.163%	3.188%	10.390%	3.94	8.59	8.26

Return Price Performance			Index Price 06-Dec-2013	Previous Index Price 05-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	103.94	-0.009%	-0.013%	-0.014%	-2.285%	0.14	0.10	0.10
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.74	108.75	-0.005%	-0.026%	0.717%	-1.289%	0.16	1.15	1.15
IE0004680173	0468017	8.25 Treas Bnd 2015	115.25	115.27	-0.018%	0.008%	0.994%	-0.927%	0.61	1.62	1.61
IE0006857530	0685753	4.6 Treas Bnd 2016	111.37	111.41	-0.038%	0.050%	1.805%	1.452%	0.95	2.23	2.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.39	114.51	-0.109%	0.103%	-1.753%	3.364%	1.80	3.57	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.39	111.51	-0.103%	0.212%	-0.502%	5.700%	2.13	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.82	111.97	-0.137%	0.098%	4.011%	7.990%	2.48	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.89	118.10	-0.176%	0.043%	-1.131%	6.254%	2.70	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	111.65	111.79	-0.125%	0.013%	3.975%	7.396%	2.96	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.49	112.67	-0.163%	0.068%	-0.466%	7.476%	3.06	5.99	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.63	105.94	-0.297%	-0.116%	3.388%		3.53	7.77	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.01	117.32	-0.269%	-0.070%	3.984%	9.621%	3.94	8.59	8.26