

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 December, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Dec-2013	Previous Close Value 09-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.97	109.83	0.132%	0.07%	2.53%	5.68%	9.97%	4.84	4.71	2.90
All Bond Index (Return)	169.75	169.51	0.141%	0.19%	3.33%	9.93%	69.75%	4.84	4.71	2.90
Under 3 Bond Index (Clean)	99.79	99.79	-0.001%	-0.05%	0.29%	-1.18%	-0.21%	1.35	1.34	0.79
Under 3 Bond Index (Return)	144.57	144.56	0.010%	0.07%	1.08%	2.72%	44.57%	1.35	1.34	0.79
Under 5 Bond Index (Clean)	108.13	108.12	0.017%	0.02%	1.09%	0.95%	8.13%	2.56	2.52	1.65
Under 5 Bond Index (Return)	157.74	157.69	0.028%	0.14%	1.89%	5.01%	57.74%	2.56	2.52	1.65
Under 10 Bond Index (Clean)	109.83	109.72	0.103%	0.06%	2.38%	4.94%	9.83%	4.24	4.13	2.57
Under 10 Bond Index (Return)	165.30	165.12	0.113%	0.18%	3.17%	9.12%	65.30%	4.24	4.13	2.57
5 Plus Bond Index (Clean)	112.65	112.41	0.210%	0.10%	3.26%	8.27%	12.65%	6.39	6.19	3.24
5 Plus Bond Index (Return)	179.49	179.10	0.217%	0.23%	4.05%	12.62%	79.49%	6.39	6.19	3.24
10 Plus Bond Index (Clean)	114.08	113.72	0.312%	0.13%	3.49%	10.67%	14.08%	8.59	8.26	3.91
10 Plus Bond Index (Return)	188.85	188.26	0.314%	0.26%	4.33%	15.34%	88.85%	8.59	8.26	3.91

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	100.35	3.61	329	103.96	0.00	6,849	6,873	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.15	3.64	295	108.78	0.00	3,630	3,817	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.91	2.57	112	115.47	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	2.97	236	111.45	0.00	10,168	11,031	11333
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.71	0.80	53	114.51	0.00	6,389	7,265	7316
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.79	0.65	53	111.44	0.00	9,275	10,275	10335
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.75	2.11	175	111.86	0.00	7,709	8,461	8623
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.24	0.86	53	118.09	0.00	6,818	7,994	8052
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.94	2.91	236	111.85	0.00	11,809	12,864	13208
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.05	0.73	53	112.78	0.00	9,090	10,186	10252
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.17	2.83	265	106.00	0.00	5,000	5,158	5300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.37	4.02	272	117.40	0.00	11,766	13,340	13813

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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%	4.50%					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%	12.20%					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%

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Bond Index Constituent

Clean Price Performance			Index Price 10-Dec-2013	Previous Index Price 09-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	100.35	100.37	-0.014%	-0.108%	-0.759%	-2.110%	0.10	0.09	0.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.15	105.14	0.007%	-0.119%	-0.060%	-0.849%	0.15	1.14	1.14
IE0004680173	0468017	8.25 Treas Bnd 2015	112.91	112.76	0.127%	-0.014%	-0.215%	-0.347%	0.52	1.61	1.60
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	108.48	0.005%	0.002%	1.086%	1.825%	0.93	2.22	2.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.71	113.66	0.048%	0.065%	2.259%	3.799%	1.78	3.57	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.79	110.75	0.033%	0.131%	2.885%	6.040%	2.13	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.66	0.082%	0.009%	3.285%	8.460%	2.48	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.24	117.11	0.107%	0.067%	3.175%	6.818%	2.67	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	108.94	108.74	0.177%	0.066%	3.405%	8.078%	2.93	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.05	111.81	0.217%	0.192%	3.501%	8.107%	3.02	5.98	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.17	102.77	0.381%	0.126%	3.069%		3.49	7.77	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.37	113.02	0.312%	0.128%	3.490%	10.713%	3.91	8.59	8.26

Return Price Performance			Index Price 10-Dec-2013	Previous Index Price 09-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	103.96	103.96	-0.004%	0.012%	0.010%	-2.261%	0.10	0.09	0.09
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.78	108.76	0.018%	0.010%	0.753%	-1.254%	0.15	1.14	1.14
IE0004680173	0468017	8.25 Treas Bnd 2015	115.47	115.31	0.143%	0.204%	1.192%	-0.732%	0.52	1.61	1.60
IE0006857530	0685753	4.6 Treas Bnd 2016	111.45	111.44	0.015%	0.127%	1.883%	1.529%	0.93	2.22	2.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.51	114.44	0.061%	0.211%	-1.647%	3.475%	1.78	3.57	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.44	111.39	0.044%	0.252%	-0.463%	5.742%	2.13	4.46	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.86	111.75	0.091%	0.128%	4.042%	8.022%	2.48	4.95	4.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.09	117.95	0.120%	0.216%	-0.960%	6.438%	2.67	5.14	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	111.85	111.64	0.184%	0.187%	4.156%	7.584%	2.93	5.55	5.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.78	112.52	0.228%	0.326%	-0.210%	7.753%	3.02	5.98	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.00	105.59	0.383%	0.235%	3.751%		3.49	7.77	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.40	117.03	0.314%	0.263%	4.331%	9.986%	3.91	8.59	8.26