

Irish Stock Exchange Daily Bond Index Report

Thursday 12 December, 2013

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Bond Indices Performance

Index	Close Value 12-Dec-2013	Previous Close Value 11-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.15	110.13	0.024%	0.23%	2.70%	5.86%	10.15%	4.84	4.70	2.86
All Bond Index (Return)	170.07	170.01	0.035%	0.38%	3.52%	10.14%	70.07%	4.84	4.70	2.86
Under 3 Bond Index (Clean)	99.79	99.79	0.005%	-0.05%	0.29%	-1.18%	-0.21%	1.34	1.33	0.77
Under 3 Bond Index (Return)	144.61	144.58	0.017%	0.09%	1.10%	2.74%	44.61%	1.34	1.33	0.77
Under 5 Bond Index (Clean)	108.21	108.18	0.026%	0.08%	1.16%	1.01%	8.21%	2.55	2.51	1.61
Under 5 Bond Index (Return)	157.87	157.81	0.037%	0.23%	1.98%	5.11%	57.87%	2.55	2.51	1.61
Under 10 Bond Index (Clean)	109.99	109.96	0.023%	0.20%	2.52%	5.09%	9.99%	4.23	4.13	2.53
Under 10 Bond Index (Return)	165.58	165.52	0.034%	0.35%	3.34%	9.30%	65.58%	4.23	4.13	2.53
5 Plus Bond Index (Clean)	112.91	112.89	0.021%	0.33%	3.50%	8.52%	12.91%	6.38	6.18	3.20
5 Plus Bond Index (Return)	179.94	179.88	0.033%	0.48%	4.31%	12.90%	79.94%	6.38	6.18	3.20
10 Plus Bond Index (Clean)	114.42	114.39	0.024%	0.42%	3.80%	11.00%	14.42%	8.58	8.26	3.87
10 Plus Bond Index (Return)	189.44	189.38	0.036%	0.58%	4.66%	15.70%	89.44%	8.58	8.26	3.87

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.31	3.63	331	103.94	0.00	6,849	6,870	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.12	3.66	297	108.78	0.00	3,630	3,816	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.72	2.61	114	115.34	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.52	3.00	238	111.52	0.00	10,168	11,035	11340
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.87	0.83	55	114.70	0.00	6,389	7,276	7328
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.95	0.68	55	111.63	0.00	9,265	10,279	10342
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.91	2.13	177	112.04	0.00	7,709	8,473	8638
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.40	0.89	55	118.29	0.00	6,783	8,005	8066
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.23	2.93	238	112.17	0.00	11,809	12,899	13246
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.29	0.75	55	113.04	0.00	9,085	10,207	10275
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.47	2.85	267	106.32	0.00	5,000	5,173	5316
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.71	4.05	274	117.76	0.00	11,764	13,377	13854

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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%	13.20%				
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%	14.50%			
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%			15.50%	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%			6.20%	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 12-Dec-2013	Previous Index Price 11-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	100.31	100.32	-0.010%	-0.149%	-0.801%	-2.151%	0.10	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.12	105.12	-0.005%	-0.147%	-0.088%	-0.877%	0.13	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	112.72	112.73	-0.004%	-0.176%	-0.376%	-0.508%	0.57	1.60	1.59
IE0006857530	0685753	4.6 Treas Bnd 2016	108.52	108.50	0.018%	0.041%	1.126%	1.865%	0.89	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.87	113.83	0.040%	0.207%	2.404%	3.946%	1.73	3.56	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.95	110.88	0.060%	0.280%	3.039%	6.198%	2.09	4.45	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.91	109.86	0.041%	0.158%	3.438%	8.621%	2.45	4.94	4.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.40	117.38	0.021%	0.207%	3.320%	6.968%	2.64	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.23	109.21	0.018%	0.340%	3.688%	8.374%	2.88	5.54	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.29	112.27	0.016%	0.402%	3.718%	8.334%	2.99	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.47	103.47	0.000%	0.417%	3.369%		3.46	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.71	113.68	0.024%	0.426%	3.797%	11.042%	3.87	8.58	8.26

Return Price Performance			Index Price 12-Dec-2013	Previous Index Price 11-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	103.94	0.001%	-0.008%	-0.010%	-2.280%	0.10	0.08	0.08
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.78	108.77	0.007%	0.006%	0.748%	-1.258%	0.13	1.13	1.13
IE0004680173	0468017	8.25 Treas Bnd 2015	115.34	115.32	0.016%	0.086%	1.073%	-0.849%	0.57	1.60	1.59
IE0006857530	0685753	4.6 Treas Bnd 2016	111.52	111.49	0.030%	0.188%	1.945%	1.591%	0.89	2.21	2.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.70	114.64	0.052%	0.377%	-1.484%	3.647%	1.73	3.56	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.63	111.55	0.072%	0.423%	-0.293%	5.922%	2.09	4.45	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.04	111.98	0.051%	0.295%	4.215%	8.202%	2.45	4.94	4.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.25	0.036%	0.384%	-0.794%	6.616%	2.64	5.13	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	112.17	112.13	0.029%	0.476%	4.456%	7.893%	2.88	5.54	5.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.04	113.01	0.027%	0.559%	0.022%	8.004%	2.99	5.97	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.32	106.31	0.010%	0.538%	4.065%		3.46	7.76	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.76	117.72	0.037%	0.576%	4.657%	10.330%	3.87	8.58	8.26