

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 November, 2013

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Bond Indices Performance

Index	Close Value 05-Nov-2013	Previous Close Value 04-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.46	109.51	-0.042%	-0.05%	2.06%	5.20%	9.46%	4.93	4.79	3.02
All Bond Index (Return)	168.29	168.34	-0.030%	0.00%	2.44%	8.99%	68.29%	4.93	4.79	3.02
Under 3 Bond Index (Clean)	99.89	99.89	0.006%	0.04%	0.39%	-1.08%	-0.11%	1.45	1.43	0.94
Under 3 Bond Index (Return)	144.15	144.13	0.017%	0.10%	0.79%	2.42%	44.15%	1.45	1.43	0.94
Under 5 Bond Index (Clean)	107.82	107.82	0.007%	0.03%	0.80%	0.66%	7.82%	2.65	2.60	1.85
Under 5 Bond Index (Return)	156.66	156.63	0.019%	0.09%	1.20%	4.30%	56.66%	2.65	2.60	1.85
Under 10 Bond Index (Clean)	109.23	109.27	-0.033%	-0.04%	1.82%	4.37%	9.23%	4.32	4.21	2.73
Under 10 Bond Index (Return)	163.75	163.79	-0.021%	0.02%	2.20%	8.10%	63.75%	4.32	4.21	2.73
5 Plus Bond Index (Clean)	112.00	112.08	-0.077%	-0.12%	2.66%	7.64%	12.00%	6.49	6.28	3.35
5 Plus Bond Index (Return)	177.73	177.85	-0.064%	-0.05%	3.03%	11.51%	77.73%	6.49	6.28	3.35
10 Plus Bond Index (Clean)	114.16	114.27	-0.100%	-0.16%	3.56%	10.74%	14.16%	8.68	8.36	3.91
10 Plus Bond Index (Return)	188.14	188.30	-0.084%	-0.09%	3.94%	14.91%	88.14%	8.68	8.36	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	100.76	3.22	294	103.98	0.00	6,849	6,900	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.38	3.21	260	108.59	0.00	3,630	3,825	3942
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.77	77	116.24	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.34	2.53	201	110.87	0.00	10,168	11,016	11274
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.00	0.27	18	113.27	0.00	6,459	7,299	7316
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.83	0.22	18	110.05	0.00	9,269	10,180	10201
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.82	1.69	140	110.51	0.00	7,700	8,379	8509
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.26	0.29	18	116.55	0.00	6,767	7,867	7886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.02	2.48	201	110.49	0.00	11,809	12,755	13048
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.07	0.25	18	111.32	0.00	9,122	10,132	10154
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.00	2.46	230	105.45	0.00	5,008	5,158	5281
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.45	3.51	237	116.96	0.00	11,775	13,365	13778

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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%	31.70%	17.60%	8.30%					7.20%	31.90%	17.90%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.80%	4.60%					4.00%	17.60%	9.90%	4.70%				
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	11.40%	50.60%	28.10%	13.20%					11.40%	50.50%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		18.60%	8.70%					7.40%		18.40%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.50%		26.00%	12.20%					10.40%		25.60%	12.00%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	14.50%				8.60%			10.00%	14.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	13.60%				8.00%			9.30%	13.40%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.10%				13.20%			15.40%	22.20%			
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%				5.40%			6.20%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				23.20%	100.00%			14.00%				23.50%	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 05-Nov-2013	Previous Index Price 04-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	100.76	100.76	-0.008%	-0.040%	-0.361%	-1.717%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.38	105.44	-0.057%	-0.024%	0.166%	-0.624%	0.28	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.10	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	108.34	108.30	0.037%	0.116%	0.953%	1.691%	1.12	2.32	2.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.00	112.99	0.004%	-0.019%	1.617%	3.147%	2.04	3.66	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.83	109.81	0.014%	0.046%	1.997%	5.124%	2.37	4.55	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.82	108.86	-0.041%	0.017%	2.412%	7.544%	2.68	5.04	4.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.26	116.34	-0.066%	-0.064%	2.313%	5.925%	2.88	5.23	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	108.02	108.01	0.009%	-0.114%	2.532%	7.165%	3.11	5.64	5.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.07	111.20	-0.117%	-0.075%	2.593%	7.159%	3.20	6.07	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.00	103.23	-0.223%	-0.366%	2.899%		3.52	7.86	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.45	113.56	-0.100%	-0.161%	3.560%	10.788%	3.91	8.68	8.36

Return Price Performance			Index Price 05-Nov-2013	Previous Index Price 04-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	103.98	103.97	0.004%	0.014%	0.029%	-2.242%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.59	108.64	-0.044%	0.034%	0.573%	-1.430%	0.28	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	116.24	116.21	0.020%	0.099%	1.861%	-0.076%	0.10	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	110.87	110.82	0.048%	0.170%	1.350%	0.998%	1.12	2.32	2.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.27	113.25	0.018%	0.047%	-2.714%	2.353%	2.04	3.66	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.05	110.02	0.025%	0.101%	-1.703%	4.424%	2.37	4.55	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.51	110.54	-0.030%	0.071%	2.787%	6.719%	2.68	5.04	4.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.55	116.61	-0.053%	0.004%	-2.257%	5.045%	2.88	5.23	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	110.49	110.47	0.020%	-0.055%	2.897%	6.283%	3.11	5.64	5.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.32	111.43	-0.104%	-0.013%	-1.503%	6.357%	3.20	6.07	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.45	105.67	-0.207%	-0.306%	3.218%		3.52	7.86	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.96	117.05	-0.084%	-0.093%	3.939%	9.573%	3.91	8.68	8.36