

Irish Stock Exchange Daily Bond Index Report

Friday 8 November, 2013

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Bond Indices Performance

Index	Close Value 08-Nov-2013	Previous Close Value 07-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.54	109.70	-0.149%	0.01%	2.12%	5.27%	9.54%	4.92	4.78	3.00
All Bond Index (Return)	168.46	168.69	-0.134%	0.11%	2.54%	9.10%	68.46%	4.92	4.78	3.00
Under 3 Bond Index (Clean)	99.92	99.94	-0.021%	0.07%	0.42%	-1.06%	-0.08%	1.44	1.42	0.90
Under 3 Bond Index (Return)	144.23	144.25	-0.010%	0.15%	0.84%	2.48%	44.23%	1.44	1.42	0.90
Under 5 Bond Index (Clean)	107.90	107.95	-0.046%	0.10%	0.88%	0.73%	7.90%	2.63	2.59	1.81
Under 5 Bond Index (Return)	156.83	156.88	-0.034%	0.19%	1.30%	4.41%	56.83%	2.63	2.59	1.81
Under 10 Bond Index (Clean)	109.31	109.44	-0.113%	0.04%	1.89%	4.45%	9.31%	4.31	4.20	2.71
Under 10 Bond Index (Return)	163.93	164.10	-0.100%	0.13%	2.31%	8.21%	63.93%	4.31	4.20	2.71
5 Plus Bond Index (Clean)	112.07	112.31	-0.217%	-0.05%	2.72%	7.71%	12.07%	6.47	6.26	3.33
5 Plus Bond Index (Return)	177.91	178.27	-0.201%	0.04%	3.13%	11.62%	77.91%	6.47	6.26	3.33
10 Plus Bond Index (Clean)	114.18	114.60	-0.366%	-0.14%	3.58%	10.77%	14.18%	8.67	8.34	3.90
10 Plus Bond Index (Return)	188.25	188.90	-0.343%	-0.04%	4.00%	14.98%	88.25%	8.67	8.34	3.90

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	100.69	3.26	297	103.95	0.00	6,849	6,896	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.37	3.24	263	108.62	0.00	3,630	3,825	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.83	80	116.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.43	2.57	204	111.00	0.00	10,168	11,026	11287
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.23	0.32	21	113.55	0.00	6,389	7,235	7255
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.92	0.26	21	110.18	0.00	9,269	10,189	10213
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.94	1.72	143	110.67	0.00	7,700	8,389	8521
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.38	0.34	21	116.72	0.00	6,767	7,875	7898
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.11	2.52	204	110.63	0.00	11,809	12,767	13064
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.15	0.29	21	111.44	0.00	9,095	10,136	10162
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.95	2.49	233	105.44	0.00	5,007	5,155	5279
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.47	3.55	240	117.02	0.00	11,782	13,362	13780

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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%	31.80%	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%	50.70%	28.10%	13.20%					11.50%	50.50%	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%		18.20%	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%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.50%				8.60%			10.10%	14.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	13.70%				8.00%			9.30%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.10%				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%			6.20%	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 08-Nov-2013	Previous Index Price 07-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	100.69	100.70	-0.005%	-0.101%	-0.422%	-1.777%	0.00	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.39	-0.014%	-0.033%	0.157%	-0.634%	0.24	1.22	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.04	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	108.43	108.47	-0.034%	0.203%	1.042%	1.781%	1.06	2.30	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.23	113.28	-0.044%	0.188%	1.828%	3.362%	1.97	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.92	110.03	-0.103%	0.129%	2.082%	5.212%	2.35	4.54	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.94	109.09	-0.137%	0.131%	2.530%	7.667%	2.66	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.38	116.49	-0.094%	0.039%	2.418%	6.034%	2.86	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.11	108.38	-0.242%	-0.023%	2.625%	7.262%	3.09	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.15	111.29	-0.128%	-0.004%	2.665%	7.234%	3.18	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.95	103.21	-0.260%	-0.414%	2.849%		3.52	7.85	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.47	113.89	-0.366%	-0.141%	3.581%	10.810%	3.90	8.67	8.34

Return Price Performance			Index Price 08-Nov-2013	Previous Index Price 07-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	103.95	103.94	0.006%	-0.014%	0.000%	-2.271%	0.00	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.62	108.62	-0.003%	0.059%	0.598%	-1.405%	0.24	1.22	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	116.30	116.28	0.020%	0.158%	1.921%	-0.017%	0.04	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	111.00	111.03	-0.023%	0.289%	1.471%	1.119%	1.06	2.30	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.55	113.58	-0.031%	0.294%	-2.474%	2.606%	1.97	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.18	110.28	-0.091%	0.219%	-1.587%	4.547%	2.35	4.54	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.67	110.80	-0.125%	0.216%	2.936%	6.874%	2.66	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.72	116.81	-0.080%	0.149%	-2.115%	5.197%	2.86	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	110.63	110.88	-0.225%	0.067%	3.023%	6.413%	3.09	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.44	111.56	-0.116%	0.093%	-1.399%	6.469%	3.18	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.44	105.69	-0.242%	-0.323%	3.201%		3.52	7.85	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.02	117.43	-0.343%	-0.036%	3.998%	9.636%	3.90	8.67	8.34