

Irish Stock Exchange Daily Bond Index Report

Thursday 21 November, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Nov-2013	Previous Close Value 20-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.58	109.58	0.006%	0.05%	2.17%	5.31%	9.58%	4.88	4.74	2.98
All Bond Index (Return)	168.79	168.76	0.018%	0.30%	2.74%	9.31%	68.79%	4.88	4.74	2.98
Under 3 Bond Index (Clean)	99.87	99.88	-0.009%	0.02%	0.37%	-1.10%	-0.13%	1.40	1.39	0.85
Under 3 Bond Index (Return)	144.38	144.37	0.003%	0.25%	0.95%	2.58%	44.38%	1.40	1.39	0.85
Under 5 Bond Index (Clean)	108.00	108.01	-0.013%	0.20%	0.97%	0.82%	8.00%	2.61	2.56	1.74
Under 5 Bond Index (Return)	157.20	157.20	-0.001%	0.43%	1.55%	4.66%	57.20%	2.61	2.56	1.74
Under 10 Bond Index (Clean)	109.45	109.45	0.001%	0.16%	2.02%	4.58%	9.45%	4.28	4.17	2.66
Under 10 Bond Index (Return)	164.38	164.36	0.012%	0.40%	2.59%	8.51%	64.38%	4.28	4.17	2.66
5 Plus Bond Index (Clean)	112.07	112.05	0.019%	-0.05%	2.73%	7.71%	12.07%	6.43	6.23	3.32
5 Plus Bond Index (Return)	178.19	178.14	0.030%	0.21%	3.30%	11.80%	78.19%	6.43	6.23	3.32
10 Plus Bond Index (Clean)	113.63	113.59	0.040%	-0.62%	3.08%	10.24%	13.63%	8.63	8.30	3.96
10 Plus Bond Index (Return)	187.69	187.59	0.052%	-0.34%	3.69%	14.63%	87.69%	8.63	8.30	3.96

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.54	3.40	310	103.94	0.00	6,849	6,886	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.29	3.40	276	108.69	0.00	3,630	3,822	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.00	2.13	93	115.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.47	2.74	217	111.21	0.00	10,168	11,030	11308
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.42	0.51	34	113.93	0.00	6,510	7,384	7417
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.28	0.42	34	110.70	0.00	9,293	10,243	10282
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.23	1.88	156	111.11	0.00	7,700	8,411	8555
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.57	0.55	34	117.12	0.00	6,794	7,909	7946
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.30	2.68	217	110.98	0.00	11,809	12,789	13105
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.28	0.47	34	111.75	0.00	9,075	10,099	10141
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.91	2.63	246	105.54	0.00	5,006	5,153	5285
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.93	3.74	253	116.67	0.00	11,771	13,293	13734

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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%	17.50%	8.20%					7.20%	31.80%	17.80%	8.40%				
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%	9.80%	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	11.40%	50.70%	28.00%	13.20%					11.40%	50.50%	28.20%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.80%	8.80%					7.50%		18.50%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.00%	12.20%					10.40%		25.70%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.60%				8.70%			10.10%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			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%	22.20%				13.30%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				10.30%			11.90%	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%				23.10%	100.00%			13.90%				23.40%	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 21-Nov-2013	Previous Index Price 20-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	100.54	100.56	-0.015%	-0.253%	-0.574%	-1.927%	0.06	0.14	0.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.29	105.28	0.005%	-0.114%	0.076%	-0.714%	0.19	1.19	1.19
IE0004680173	0468017	8.25 Treas Bnd 2015	113.00	113.02	-0.010%	-1.281%	-0.127%	-0.259%	0.65	1.66	1.65
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.48	-0.009%	0.240%	1.079%	1.818%	1.00	2.27	2.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.42	113.41	0.007%	0.352%	1.995%	3.531%	1.89	3.61	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.28	110.32	-0.036%	0.457%	2.416%	5.556%	2.26	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.23	109.24	-0.009%	0.393%	2.798%	7.949%	2.59	4.99	4.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.57	116.59	-0.020%	0.204%	2.587%	6.209%	2.81	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	108.30	108.23	0.065%	0.153%	2.805%	7.451%	3.05	5.59	5.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.28	111.26	0.021%	0.117%	2.790%	7.364%	3.15	6.03	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.91	102.96	-0.046%	-0.450%	2.812%		3.53	7.81	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.93	112.88	0.040%	-0.620%	3.084%	10.278%	3.96	8.63	8.30

Return Price Performance			Index Price 21-Nov-2013	Previous Index Price 20-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	103.94	103.94	-0.004%	-0.024%	-0.010%	-2.280%	0.06	0.14	0.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.69	108.67	0.016%	0.128%	0.668%	-1.337%	0.19	1.19	1.19
IE0004680173	0468017	8.25 Treas Bnd 2015	115.14	115.12	0.010%	-0.848%	0.897%	-1.021%	0.65	1.66	1.65
IE0006857530	0685753	4.6 Treas Bnd 2016	111.21	111.21	0.002%	0.473%	1.657%	1.304%	1.00	2.27	2.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.93	113.91	0.020%	0.631%	-2.146%	2.950%	1.89	3.61	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.70	110.73	-0.025%	0.692%	-1.123%	5.040%	2.26	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.11	111.11	0.002%	0.617%	3.348%	7.301%	2.59	4.99	4.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.12	117.13	-0.005%	0.495%	-1.777%	5.560%	2.81	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	110.98	110.90	0.074%	0.384%	3.349%	6.750%	3.05	5.59	5.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.75	111.71	0.032%	0.375%	-1.122%	6.768%	3.15	6.03	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.54	105.57	-0.035%	-0.228%	3.300%		3.53	7.81	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.67	116.61	0.051%	-0.337%	3.685%	9.306%	3.96	8.63	8.30