

# Irish Stock Exchange Daily Bond Index Report

Thursday 31 October, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 31-Oct-2013	Previous Close Value 30-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.52	109.37	0.145%	2.11%	2.11%	5.25%	9.52%	4.94	4.80	3.01
All Bond Index (Return)	168.28	168.02	0.155%	2.43%	2.43%	8.98%	68.28%	4.94	4.80	3.01
Under 3 Bond Index (Clean)	99.85	99.84	0.018%	0.35%	0.35%	-1.12%	-0.15%	1.46	1.44	0.99
Under 3 Bond Index (Return)	144.01	143.97	0.028%	0.69%	0.69%	2.32%	44.01%	1.46	1.44	0.99
Under 5 Bond Index (Clean)	107.79	107.72	0.062%	0.77%	0.77%	0.63%	7.79%	2.66	2.61	1.87
Under 5 Bond Index (Return)	156.52	156.41	0.073%	1.11%	1.11%	4.21%	56.52%	2.66	2.61	1.87
Under 10 Bond Index (Clean)	109.27	109.13	0.129%	1.86%	1.86%	4.41%	9.27%	4.33	4.22	2.73
Under 10 Bond Index (Return)	163.72	163.49	0.139%	2.18%	2.18%	8.08%	63.72%	4.33	4.22	2.73
5 Plus Bond Index (Clean)	112.13	111.90	0.202%	2.78%	2.78%	7.76%	12.13%	6.50	6.29	3.33
5 Plus Bond Index (Return)	177.83	177.45	0.210%	3.08%	3.08%	11.57%	77.83%	6.50	6.29	3.33
10 Plus Bond Index (Clean)	114.34	114.06	0.245%	3.73%	3.73%	10.92%	14.34%	8.69	8.37	3.89
10 Plus Bond Index (Return)	188.32	187.85	0.250%	4.04%	4.04%	15.02%	88.32%	8.69	8.37	3.89

## 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	100.80	3.17	289	103.96	0.00	6,849	6,903	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.41	3.14	255	108.55	0.00	3,630	3,826	3940
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.65	72	116.12	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.21	2.47	196	110.68	0.00	10,168	11,004	11255
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.02	0.20	13	113.22	0.00	6,459	7,300	7313
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.78	0.16	13	109.94	0.00	9,269	10,175	10190
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.80	1.63	135	110.43	0.00	7,700	8,378	8503
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.33	0.21	13	116.54	0.00	6,767	7,886	7900
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.14	2.42	196	110.55	0.00	11,809	12,770	13055
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.15	0.18	13	111.33	0.00	9,123	10,141	10157
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.37	2.40	225	105.78	0.00	5,008	5,177	5298
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.63	3.43	232	117.07	0.00	11,775	13,380	13784

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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%	31.80%	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%	17.70%	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%	50.60%	28.10%	13.20%					11.40%	50.40%	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%		25.90%	12.20%					10.30%		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%	13.70%				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%	22.20%			
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%	9.00%				5.40%			6.30%	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%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 31-Oct-2013	Previous Index Price 30-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.80	100.78	0.012%	-0.321%	-0.321%	-1.678%	0.00	0.20	0.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.41	105.42	-0.009%	0.190%	0.190%	-0.601%	0.29	1.25	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.13	1.72	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.18	0.031%	0.837%	0.837%	1.574%	1.18	2.33	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.02	112.89	0.120%	1.637%	1.637%	3.168%	2.04	3.67	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.78	109.65	0.117%	1.950%	1.950%	5.076%	2.38	4.56	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.80	108.66	0.129%	2.395%	2.395%	7.526%	2.69	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.33	116.12	0.188%	2.379%	2.379%	5.993%	2.87	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.14	107.90	0.222%	2.648%	2.648%	7.287%	3.09	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.15	110.96	0.174%	2.669%	2.669%	7.239%	3.19	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.37	103.13	0.233%	3.277%	3.277%		3.47	7.87	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.63	113.36	0.245%	3.727%	3.727%	10.966%	3.89	8.69	8.37

Return Price Performance			Index Price 31-Oct-2013	Previous Index Price 30-Oct-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	103.94	0.022%	0.014%	0.014%	-2.256%	0.00	0.20	0.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.55	108.55	0.002%	0.539%	0.539%	-1.463%	0.29	1.25	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	116.12	116.12	0.000%	1.761%	1.761%	-0.175%	0.13	1.72	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	110.68	110.64	0.041%	1.178%	1.178%	0.827%	1.18	2.33	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.22	113.07	0.133%	-2.760%	-2.760%	2.305%	2.04	3.67	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	109.80	0.128%	-1.802%	-1.802%	4.318%	2.38	4.56	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.43	110.28	0.138%	2.714%	2.714%	6.643%	2.69	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.54	116.31	0.201%	-2.261%	-2.261%	5.040%	2.87	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	110.55	110.30	0.228%	2.954%	2.954%	6.342%	3.09	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.33	111.12	0.186%	-1.491%	-1.491%	6.370%	3.19	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.78	105.53	0.238%	3.535%	3.535%		3.47	7.87	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.07	116.77	0.250%	4.036%	4.036%	9.675%	3.89	8.69	8.37