

# Irish Stock Exchange Daily Bond Index Report

Friday 1 November, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 01-Nov-2013	Previous Close Value 31-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.54	109.52	0.011%	0.01%	2.12%	5.27%	9.54%	4.94	4.80	3.01
All Bond Index (Return)	168.32	168.28	0.023%	0.02%	2.45%	9.01%	68.32%	4.94	4.80	3.01
Under 3 Bond Index (Clean)	99.85	99.85	0.001%	0.00%	0.35%	-1.12%	-0.15%	1.45	1.44	0.98
Under 3 Bond Index (Return)	144.03	144.01	0.012%	0.01%	0.70%	2.34%	44.03%	1.45	1.44	0.98
Under 5 Bond Index (Clean)	107.80	107.79	0.006%	0.01%	0.78%	0.63%	7.80%	2.65	2.61	1.86
Under 5 Bond Index (Return)	156.55	156.52	0.017%	0.02%	1.12%	4.22%	56.55%	2.65	2.61	1.86
Under 10 Bond Index (Clean)	109.29	109.27	0.013%	0.01%	1.87%	4.43%	9.29%	4.33	4.22	2.72
Under 10 Bond Index (Return)	163.76	163.72	0.024%	0.02%	2.20%	8.10%	63.76%	4.33	4.22	2.72
5 Plus Bond Index (Clean)	112.14	112.13	0.014%	0.01%	2.79%	7.78%	12.14%	6.49	6.29	3.33
5 Plus Bond Index (Return)	177.87	177.83	0.026%	0.03%	3.11%	11.60%	77.87%	6.49	6.29	3.33
10 Plus Bond Index (Clean)	114.34	114.34	0.000%	0.00%	3.73%	10.92%	14.34%	8.69	8.37	3.89
10 Plus Bond Index (Return)	188.34	188.32	0.013%	0.01%	4.05%	15.03%	88.34%	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	100.78	3.18	290	103.95	0.00	6,849	6,902	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.42	3.16	256	108.58	0.00	3,630	3,827	3941
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.67	73	116.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	2.48	197	110.71	0.00	10,168	11,005	11257
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.00	0.21	14	113.21	0.00	6,459	7,299	7312
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.82	0.17	14	109.99	0.00	9,269	10,179	10195
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.88	1.64	136	110.51	0.00	7,700	8,383	8510
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.36	0.23	14	116.59	0.00	6,767	7,874	7889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.11	2.43	197	110.54	0.00	11,809	12,767	13054
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.18	0.19	14	111.37	0.00	9,122	10,143	10160
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.40	2.42	226	105.82	0.00	5,008	5,179	5300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.63	3.45	233	117.08	0.00	11,780	13,380	13786

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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%	17.70%	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%	50.40%	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%		26.00%	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%	13.60%				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%	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%	
									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 01-Nov-2013	Previous Index Price 31-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	100.78	100.80	-0.020%	-0.020%	-0.341%	-1.697%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.42	105.41	0.011%	0.011%	0.202%	-0.589%	0.27	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.12	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.21	0.011%	0.011%	0.848%	1.585%	1.17	2.32	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.00	113.02	-0.022%	-0.022%	1.614%	3.145%	2.04	3.67	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.82	109.78	0.034%	0.034%	1.985%	5.111%	2.37	4.56	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.88	108.80	0.069%	0.069%	2.466%	7.600%	2.67	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.36	116.33	0.026%	0.026%	2.405%	6.021%	2.87	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.11	108.14	-0.023%	-0.023%	2.625%	7.262%	3.09	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.18	111.15	0.022%	0.022%	2.693%	7.263%	3.18	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.40	103.37	0.026%	0.026%	3.304%		3.47	7.87	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.63	113.63	0.000%	0.000%	3.727%	10.966%	3.89	8.69	8.37

Return Price Performance			Index Price 01-Nov-2013	Previous Index Price 31-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	103.95	103.96	-0.009%	-0.009%	0.006%	-2.265%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.58	108.55	0.023%	0.023%	0.562%	-1.441%	0.27	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	116.14	116.12	0.020%	0.020%	1.781%	-0.155%	0.12	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	110.71	110.68	0.023%	0.023%	1.201%	0.850%	1.17	2.32	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.21	113.22	-0.009%	-0.009%	-2.768%	2.296%	2.04	3.67	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.99	109.94	0.045%	0.045%	-1.758%	4.366%	2.37	4.56	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.51	110.43	0.079%	0.079%	2.795%	6.727%	2.67	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.54	0.039%	0.039%	-2.222%	5.082%	2.87	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	110.54	110.55	-0.012%	-0.012%	2.942%	6.329%	3.09	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.37	111.33	0.034%	0.034%	-1.457%	6.406%	3.18	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.82	105.78	0.036%	0.036%	3.573%		3.47	7.87	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.08	117.07	0.013%	0.013%	4.049%	9.689%	3.89	8.69	8.37