

# Irish Stock Exchange Daily Bond Index Report

Monday 4 November, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie  
 www.ise.ie

## Bond Indices Performance

Index	Close Value 04-Nov-2013	Previous Close Value 01-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.51	109.54	-0.024%	-0.01%	2.10%	5.24%	9.51%	4.94	4.79	3.01
All Bond Index (Return)	168.34	168.32	0.011%	0.03%	2.47%	9.02%	68.34%	4.94	4.79	3.01
Under 3 Bond Index (Clean)	99.89	99.85	0.034%	0.04%	0.39%	-1.09%	-0.11%	1.45	1.44	0.95
Under 3 Bond Index (Return)	144.13	144.03	0.066%	0.08%	0.77%	2.40%	44.13%	1.45	1.44	0.95
Under 5 Bond Index (Clean)	107.82	107.80	0.019%	0.02%	0.79%	0.65%	7.82%	2.65	2.60	1.85
Under 5 Bond Index (Return)	156.63	156.55	0.052%	0.07%	1.18%	4.28%	56.63%	2.65	2.60	1.85
Under 10 Bond Index (Clean)	109.27	109.29	-0.018%	-0.01%	1.85%	4.41%	9.27%	4.33	4.21	2.72
Under 10 Bond Index (Return)	163.79	163.76	0.017%	0.04%	2.22%	8.12%	63.79%	4.33	4.21	2.72
5 Plus Bond Index (Clean)	112.08	112.14	-0.053%	-0.04%	2.74%	7.72%	12.08%	6.49	6.28	3.33
5 Plus Bond Index (Return)	177.85	177.87	-0.016%	0.01%	3.09%	11.58%	77.85%	6.49	6.28	3.33
10 Plus Bond Index (Clean)	114.27	114.34	-0.061%	-0.06%	3.66%	10.86%	14.27%	8.69	8.36	3.90
10 Plus Bond Index (Return)	188.30	188.34	-0.022%	-0.01%	4.03%	15.01%	88.30%	8.69	8.36	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	100.76	3.21	293	103.97	0.00	6,849	6,901	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.44	3.19	259	108.64	0.00	3,630	3,827	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.74	76	116.21	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.30	2.52	200	110.82	0.00	10,168	11,012	11268
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.99	0.26	17	113.25	0.00	6,459	7,298	7315
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.81	0.21	17	110.02	0.00	9,269	10,179	10198
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.86	1.68	139	110.54	0.00	7,700	8,383	8511
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.34	0.28	17	116.61	0.00	6,767	7,872	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.01	2.47	200	110.47	0.00	11,809	12,754	13045
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.20	0.23	17	111.43	0.00	9,122	10,144	10165
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.23	2.45	229	105.67	0.00	5,008	5,170	5292
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.56	3.49	236	117.05	0.00	11,780	13,377	13789

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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%		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%	13.60%				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%			6.20%	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%	
									<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 04-Nov-2013	Previous Index Price 01-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	100.78	-0.012%	-0.032%	-0.353%	-1.709%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.44	105.42	0.022%	0.033%	0.223%	-0.568%	0.24	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.11	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	108.30	108.23	0.067%	0.079%	0.916%	1.654%	1.14	2.32	2.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.99	113.00	-0.002%	-0.024%	1.612%	3.143%	2.04	3.66	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.81	109.82	-0.002%	0.032%	1.983%	5.109%	2.37	4.55	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.86	108.88	-0.011%	0.058%	2.454%	7.588%	2.68	5.04	4.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.34	116.36	-0.024%	0.002%	2.381%	5.995%	2.87	5.23	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.01	108.11	-0.100%	-0.123%	2.522%	7.155%	3.11	5.64	5.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.20	111.18	0.020%	0.042%	2.713%	7.284%	3.18	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.23	103.40	-0.169%	-0.143%	3.129%		3.49	7.86	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.56	113.63	-0.062%	-0.062%	3.663%	10.898%	3.90	8.69	8.36

Return Price Performance			Index Price 04-Nov-2013	Previous Index Price 01-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	103.97	103.95	0.019%	0.011%	0.025%	-2.246%	0.00	0.19	0.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.64	108.58	0.055%	0.078%	0.618%	-1.386%	0.24	1.24	1.24
IE0004680173	0468017	8.25 Treas Bnd 2015	116.21	116.14	0.059%	0.079%	1.841%	-0.095%	0.11	1.71	1.71
IE0006857530	0685753	4.6 Treas Bnd 2016	110.82	110.71	0.099%	0.122%	1.302%	0.950%	1.14	2.32	2.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.25	113.21	0.038%	0.029%	-2.731%	2.335%	2.04	3.66	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	109.99	0.031%	0.076%	-1.727%	4.398%	2.37	4.55	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.54	110.51	0.022%	0.101%	2.817%	6.750%	2.68	5.04	4.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.61	116.59	0.018%	0.057%	-2.205%	5.100%	2.87	5.23	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	110.47	110.54	-0.063%	-0.075%	2.877%	6.262%	3.11	5.64	5.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.43	111.37	0.057%	0.092%	-1.401%	6.467%	3.18	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.67	105.82	-0.135%	-0.099%	3.433%		3.49	7.86	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.05	117.08	-0.022%	-0.009%	4.026%	9.665%	3.90	8.69	8.36