

Irish Stock Exchange Daily Bond Index Report

Thursday 7 November, 2013

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

Bond Indices Performance

Index	Close Value 07-Nov-2013	Previous Close Value 06-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.70	109.20	0.460%	0.16%	2.28%	5.42%	9.70%	4.93	4.79	2.97
All Bond Index (Return)	168.69	167.91	0.464%	0.24%	2.68%	9.24%	68.69%	4.93	4.79	2.97
Under 3 Bond Index (Clean)	99.94	99.84	0.098%	0.09%	0.44%	-1.04%	-0.06%	1.44	1.43	0.89
Under 3 Bond Index (Return)	144.25	144.09	0.106%	0.16%	0.85%	2.49%	44.25%	1.44	1.43	0.89
Under 5 Bond Index (Clean)	107.95	107.72	0.214%	0.15%	0.92%	0.78%	7.95%	2.64	2.59	1.79
Under 5 Bond Index (Return)	156.88	156.54	0.221%	0.23%	1.34%	4.45%	56.88%	2.64	2.59	1.79
Under 10 Bond Index (Clean)	109.44	108.99	0.407%	0.15%	2.01%	4.57%	9.44%	4.32	4.20	2.68
Under 10 Bond Index (Return)	164.10	163.42	0.413%	0.23%	2.41%	8.32%	64.10%	4.32	4.20	2.68
5 Plus Bond Index (Clean)	112.31	111.61	0.628%	0.17%	2.95%	7.94%	12.31%	6.48	6.27	3.30
5 Plus Bond Index (Return)	178.27	177.15	0.629%	0.25%	3.34%	11.85%	78.27%	6.48	6.27	3.30
10 Plus Bond Index (Clean)	114.60	113.71	0.788%	0.23%	3.96%	11.17%	14.60%	8.68	8.36	3.86
10 Plus Bond Index (Return)	188.90	187.44	0.777%	0.31%	4.36%	15.37%	88.90%	8.68	8.36	3.86

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	100.70	3.24	296	103.94	0.00	6,849	6,896	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.39	3.23	262	108.62	0.00	3,630	3,826	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.81	79	116.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.47	2.56	203	111.03	0.00	10,168	11,030	11290
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.28	0.30	20	113.58	0.00	6,389	7,238	7257
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.03	0.25	20	110.28	0.00	9,269	10,199	10222
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.09	1.71	142	110.80	0.00	7,700	8,400	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.49	0.32	20	116.81	0.00	6,767	7,882	7904
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.38	2.50	203	110.88	0.00	11,809	12,798	13093
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.29	0.27	20	111.56	0.00	9,119	10,149	10174
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.21	2.48	232	105.69	0.00	5,007	5,168	5292
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.89	3.54	239	117.43	0.00	11,775	13,411	13827

Irish Stock Exchange Daily Bond Index Report

Thursday 7 November, 2013

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

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%	8.20%					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%	4.60%				
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%	28.10%	13.20%					11.40%	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%		25.70%	12.00%				
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%	13.60%				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%				13.30%			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%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 7 November, 2013

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

Bond Index Constituent

Clean Price Performance			Index Price 07-Nov-2013	Previous Index Price 06-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	100.70	100.72	-0.020%	-0.096%	-0.417%	-1.772%	0.02	0.18	0.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.39	105.37	0.022%	-0.019%	0.171%	-0.620%	0.24	1.23	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.05	1.70	1.70
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.26	0.199%	0.237%	1.076%	1.815%	1.05	2.31	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.28	112.94	0.305%	0.233%	1.873%	3.408%	1.96	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.03	109.60	0.395%	0.232%	2.187%	5.320%	2.32	4.54	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.09	108.60	0.454%	0.269%	2.671%	7.815%	2.63	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.49	116.00	0.421%	0.133%	2.515%	6.135%	2.84	5.22	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	108.38	107.75	0.580%	0.219%	2.873%	7.522%	3.04	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.29	110.60	0.624%	0.123%	2.796%	7.371%	3.16	6.06	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.21	102.25	0.942%	-0.155%	3.117%		3.49	7.85	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.89	113.00	0.788%	0.226%	3.962%	11.217%	3.86	8.68	8.36

Return Price Performance			Index Price 07-Nov-2013	Previous Index Price 06-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	103.95	-0.009%	-0.020%	-0.006%	-2.276%	0.02	0.18	0.18
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.62	108.58	0.032%	0.062%	0.601%	-1.402%	0.24	1.23	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	116.28	116.26	0.019%	0.138%	1.901%	-0.037%	0.05	1.70	1.70
IE0006857530	0685753	4.6 Treas Bnd 2016	111.03	110.80	0.205%	0.312%	1.494%	1.141%	1.05	2.31	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.58	113.22	0.318%	0.325%	-2.444%	2.638%	1.96	3.65	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.28	109.83	0.405%	0.310%	-1.498%	4.642%	2.32	4.54	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.80	110.30	0.457%	0.341%	3.065%	7.007%	2.63	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.81	116.31	0.433%	0.230%	-2.036%	5.282%	2.84	5.22	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	110.88	110.24	0.579%	0.293%	3.256%	6.653%	3.04	5.63	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.56	110.86	0.635%	0.209%	-1.285%	6.593%	3.16	6.06	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.69	104.72	0.929%	-0.081%	3.451%		3.49	7.85	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.43	116.52	0.777%	0.308%	4.356%	10.013%	3.86	8.68	8.36