

# Irish Stock Exchange Daily Bond Index Report

Monday 11 November, 2013

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 11-Nov-2013	Previous Close Value 08-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.56	109.54	0.020%	0.03%	2.15%	5.29%	9.56%	4.92	4.78	3.00
All Bond Index (Return)	168.56	168.46	0.056%	0.16%	2.60%	9.16%	68.56%	4.92	4.78	3.00
Under 3 Bond Index (Clean)	99.90	99.92	-0.015%	0.05%	0.40%	-1.07%	-0.10%	1.43	1.42	0.90
Under 3 Bond Index (Return)	144.26	144.23	0.020%	0.17%	0.86%	2.50%	44.26%	1.43	1.42	0.90
Under 5 Bond Index (Clean)	107.91	107.90	0.006%	0.11%	0.88%	0.74%	7.91%	2.63	2.59	1.80
Under 5 Bond Index (Return)	156.89	156.83	0.040%	0.23%	1.34%	4.45%	56.89%	2.63	2.59	1.80
Under 10 Bond Index (Clean)	109.34	109.31	0.025%	0.06%	1.92%	4.48%	9.34%	4.31	4.20	2.70
Under 10 Bond Index (Return)	164.03	163.93	0.060%	0.19%	2.37%	8.28%	64.03%	4.31	4.20	2.70
5 Plus Bond Index (Clean)	112.10	112.07	0.030%	-0.02%	2.76%	7.74%	12.10%	6.47	6.26	3.33
5 Plus Bond Index (Return)	178.02	177.91	0.066%	0.11%	3.20%	11.70%	78.02%	6.47	6.26	3.33
10 Plus Bond Index (Clean)	114.17	114.18	-0.007%	-0.15%	3.57%	10.76%	14.17%	8.67	8.34	3.90
10 Plus Bond Index (Return)	188.31	188.25	0.032%	0.00%	4.03%	15.01%	88.31%	8.67	8.34	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	100.68	3.29	300	103.96	0.00	6,849	6,895	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.37	3.28	266	108.65	0.00	3,630	3,825	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.90	83	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.42	2.61	207	111.02	0.00	10,168	11,024	11289
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.22	0.36	24	113.58	0.00	6,389	7,234	7257
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.99	0.30	24	110.28	0.00	9,269	10,195	10222
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.95	1.76	146	110.71	0.00	7,700	8,389	8525
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.35	0.39	24	116.74	0.00	6,767	7,873	7899
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.19	2.55	207	110.74	0.00	11,809	12,776	13077
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.20	0.33	24	111.53	0.00	9,121	10,114	10144
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.06	2.52	236	105.58	0.00	5,007	5,160	5287
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.47	3.60	243	117.06	0.00	11,782	13,369	13792

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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%	31.80%	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%	4.70%				
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%	50.70%	28.10%	13.20%					11.50%	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%	12.10%				
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%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.10%				13.30%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				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%		
									<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 11-Nov-2013	Previous Index Price 08-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	100.68	100.69	-0.018%	-0.119%	-0.440%	-1.795%	0.03	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.37	-0.003%	-0.036%	0.154%	-0.637%	0.24	1.22	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.03	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	108.42	108.43	-0.017%	0.187%	1.025%	1.764%	1.06	2.30	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.22	113.23	-0.011%	0.177%	1.817%	3.350%	1.97	3.64	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.99	109.92	0.059%	0.189%	2.142%	5.274%	2.33	4.54	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.95	108.94	0.009%	0.141%	2.539%	7.677%	2.65	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.35	116.38	-0.021%	0.017%	2.396%	6.012%	2.86	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.19	108.11	0.071%	0.048%	2.698%	7.339%	3.07	5.62	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.20	111.15	0.049%	0.045%	2.716%	7.287%	3.17	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.06	102.95	0.107%	-0.308%	2.959%		3.51	7.84	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.47	113.47	-0.007%	-0.148%	3.574%	10.802%	3.90	8.67	8.34

Return Price Performance			Index Price 11-Nov-2013	Previous Index Price 08-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	103.96	103.95	0.015%	0.001%	0.015%	-2.256%	0.03	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.65	108.62	0.031%	0.090%	0.630%	-1.374%	0.24	1.22	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.30	0.059%	0.217%	1.981%	0.042%	0.03	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	111.02	111.00	0.019%	0.308%	1.490%	1.138%	1.06	2.30	2.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.58	113.55	0.029%	0.323%	-2.445%	2.636%	1.97	3.64	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.28	110.18	0.093%	0.312%	-1.496%	4.644%	2.33	4.54	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.71	110.67	0.042%	0.259%	2.980%	6.919%	2.65	5.03	4.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.74	116.72	0.020%	0.169%	-2.096%	5.218%	2.86	5.22	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	110.74	110.63	0.103%	0.170%	3.129%	6.523%	3.07	5.62	5.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.53	111.44	0.086%	0.180%	-1.314%	6.561%	3.17	6.06	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.58	105.44	0.135%	-0.189%	3.340%		3.51	7.84	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.06	117.02	0.032%	-0.004%	4.031%	9.670%	3.90	8.67	8.34