

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 November, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Nov-2013	Previous Close Value 11-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.44	109.56	-0.106%	-0.07%	2.04%	5.18%	9.44%	4.91	4.77	3.02
All Bond Index (Return)	168.40	168.56	-0.092%	0.07%	2.50%	9.06%	68.40%	4.91	4.77	3.02
Under 3 Bond Index (Clean)	99.89	99.90	-0.011%	0.04%	0.39%	-1.08%	-0.11%	1.43	1.42	0.90
Under 3 Bond Index (Return)	144.26	144.26	0.000%	0.17%	0.86%	2.50%	44.26%	1.43	1.42	0.90
Under 5 Bond Index (Clean)	107.86	107.91	-0.046%	0.06%	0.83%	0.69%	7.86%	2.63	2.58	1.82
Under 5 Bond Index (Return)	156.84	156.89	-0.035%	0.20%	1.31%	4.41%	56.84%	2.63	2.58	1.82
Under 10 Bond Index (Clean)	109.25	109.34	-0.081%	-0.02%	1.84%	4.39%	9.25%	4.31	4.19	2.72
Under 10 Bond Index (Return)	163.92	164.03	-0.069%	0.12%	2.30%	8.20%	63.92%	4.31	4.19	2.72
5 Plus Bond Index (Clean)	111.94	112.10	-0.145%	-0.17%	2.61%	7.58%	11.94%	6.47	6.26	3.35
5 Plus Bond Index (Return)	177.79	178.02	-0.131%	-0.02%	3.06%	11.55%	77.79%	6.47	6.26	3.35
10 Plus Bond Index (Clean)	113.88	114.17	-0.256%	-0.40%	3.31%	10.48%	13.88%	8.66	8.33	3.93
10 Plus Bond Index (Return)	187.87	188.31	-0.235%	-0.24%	3.79%	14.74%	87.87%	8.66	8.33	3.93

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	3.30	301	103.97	0.00	6,849	6,895	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.35	3.29	267	108.64	0.00	3,630	3,824	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.93	84	116.40	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.40	2.62	208	111.02	0.00	10,168	11,022	11289
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.12	0.38	25	113.50	0.00	6,481	7,228	7252
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.88	0.31	25	110.19	0.00	9,269	10,185	10213
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.88	1.77	147	110.65	0.00	7,700	8,384	8520
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.26	0.40	25	116.66	0.00	6,795	7,866	7894
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.06	2.56	208	110.63	0.00	11,809	12,761	13064
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.05	0.34	25	111.40	0.00	9,122	10,129	10160
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.88	2.53	237	105.41	0.00	5,015	5,151	5278
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.18	3.61	244	116.79	0.00	11,777	13,335	13760

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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	4.00%	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%		25.60%	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%	13.70%				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%	22.30%			
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%				23.10%	100.00%			14.00%				23.50%	100.00%		
									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 12-Nov-2013	Previous Index Price 11-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	100.68	0.000%	-0.119%	-0.440%	-1.795%	0.00	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.35	105.37	-0.016%	-0.052%	0.138%	-0.653%	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%	0.02	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	108.40	108.42	-0.016%	0.171%	1.009%	1.748%	1.07	2.30	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.12	113.22	-0.086%	0.091%	1.729%	3.262%	1.99	3.64	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.88	109.99	-0.095%	0.093%	2.045%	5.173%	2.35	4.53	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.88	108.95	-0.069%	0.072%	2.469%	7.603%	2.67	5.02	4.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.26	116.35	-0.084%	-0.067%	2.310%	5.922%	2.88	5.21	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.06	108.19	-0.117%	-0.069%	2.577%	7.213%	3.09	5.62	5.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.05	111.20	-0.135%	-0.090%	2.577%	7.142%	3.19	6.05	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.88	103.06	-0.172%	-0.479%	2.782%		3.53	7.84	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.18	113.47	-0.256%	-0.403%	3.309%	10.519%	3.93	8.66	8.33

Return Price Performance			Index Price 12-Nov-2013	Previous Index Price 11-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	103.96	0.011%	0.012%	0.026%	-2.245%	0.00	0.17	0.17
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.64	108.65	-0.005%	0.086%	0.625%	-1.379%	0.24	1.22	1.22
IE0004680173	0468017	8.25 Treas Bnd 2015	116.40	116.37	0.020%	0.237%	2.002%	0.062%	0.02	1.69	1.69
IE0006857530	0685753	4.6 Treas Bnd 2016	111.02	111.02	-0.005%	0.304%	1.485%	1.133%	1.07	2.30	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.50	113.58	-0.073%	0.250%	-2.517%	2.561%	1.99	3.64	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.19	110.28	-0.084%	0.227%	-1.579%	4.556%	2.35	4.53	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.65	110.71	-0.057%	0.202%	2.922%	6.859%	2.67	5.02	4.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.66	116.74	-0.069%	0.100%	-2.164%	5.145%	2.88	5.21	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	110.63	110.74	-0.104%	0.066%	3.022%	6.412%	3.09	5.62	5.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.40	111.53	-0.122%	0.057%	-1.434%	6.431%	3.19	6.05	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.41	105.58	-0.158%	-0.347%	3.176%		3.53	7.84	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.79	117.06	-0.235%	-0.239%	3.787%	9.413%	3.93	8.66	8.33