

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 November, 2013

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 13-Nov-2013	Previous Close Value 12-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.42	109.44	-0.025%	-0.10%	2.01%	5.15%	9.42%	4.90	4.76	3.02
All Bond Index (Return)	168.38	168.40	-0.012%	0.06%	2.49%	9.04%	68.38%	4.90	4.76	3.02
Under 3 Bond Index (Clean)	99.86	99.89	-0.030%	0.01%	0.36%	-1.11%	-0.14%	1.42	1.41	0.90
Under 3 Bond Index (Return)	144.24	144.26	-0.018%	0.15%	0.85%	2.48%	44.24%	1.42	1.41	0.90
Under 5 Bond Index (Clean)	107.86	107.86	-0.001%	0.06%	0.83%	0.69%	7.86%	2.62	2.58	1.81
Under 5 Bond Index (Return)	156.85	156.84	0.011%	0.21%	1.32%	4.43%	56.85%	2.62	2.58	1.81
Under 10 Bond Index (Clean)	109.24	109.25	-0.009%	-0.03%	1.83%	4.38%	9.24%	4.30	4.18	2.72
Under 10 Bond Index (Return)	163.92	163.92	0.002%	0.12%	2.30%	8.21%	63.92%	4.30	4.18	2.72
5 Plus Bond Index (Clean)	111.89	111.94	-0.041%	-0.21%	2.56%	7.54%	11.89%	6.46	6.25	3.35
5 Plus Bond Index (Return)	177.74	177.79	-0.029%	-0.05%	3.03%	11.52%	77.74%	6.46	6.25	3.35
10 Plus Bond Index (Clean)	113.74	113.88	-0.121%	-0.52%	3.18%	10.34%	13.74%	8.65	8.32	3.95
10 Plus Bond Index (Return)	187.67	187.87	-0.105%	-0.34%	3.68%	14.62%	87.67%	8.65	8.32	3.95

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.63	3.31	302	103.94	0.00	6,849	6,892	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.32	3.30	268	108.63	0.00	3,630	3,823	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.95	85	116.42	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.38	2.63	209	111.01	0.00	10,168	11,020	11288
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.18	0.39	26	113.57	0.00	6,481	7,336	7361
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.91	0.32	26	110.23	0.00	9,256	10,187	10217
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.79	1.78	148	110.58	0.00	7,700	8,377	8514
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.38	0.42	26	116.80	0.00	6,795	7,908	7936
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.95	2.58	209	110.52	0.00	11,809	12,747	13051
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.08	0.36	26	111.43	0.00	9,124	10,133	10165
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.92	2.54	238	105.46	0.00	5,015	5,161	5289
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.04	3.63	245	116.66	0.00	11,777	13,313	13740

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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%	8.20%					7.20%	31.80%	17.80%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	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	7.60%		18.70%	8.80%					7.50%		18.40%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.50%		25.90%	12.20%					10.40%		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	8.20%			9.50%	13.70%				8.00%			9.30%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.20%	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	13.70%					23.10%	100.00%		13.90%					23.40%	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 13-Nov-2013	Previous Index Price 12-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	100.63	100.68	-0.045%	-0.164%	-0.485%	-1.839%	0.03	0.16	0.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.32	105.35	-0.028%	-0.081%	0.109%	-0.681%	0.24	1.21	1.21
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.00	1.68	1.68
IE0006857530	0685753	4.6 Treas Bnd 2016	108.38	108.40	-0.021%	0.150%	0.988%	1.726%	1.07	2.29	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.18	113.12	0.053%	0.144%	1.783%	3.316%	1.97	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.91	109.88	0.023%	0.116%	2.068%	5.197%	2.34	4.53	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.79	108.88	-0.078%	-0.006%	2.389%	7.519%	2.68	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.38	116.26	0.108%	0.040%	2.420%	6.036%	2.85	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	107.95	108.06	-0.109%	-0.178%	2.465%	7.096%	3.11	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.08	111.05	0.023%	-0.067%	2.600%	7.166%	3.19	6.05	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.92	102.88	0.039%	-0.440%	2.822%		3.53	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.04	113.18	-0.121%	-0.524%	3.184%	10.385%	3.95	8.65	8.32

Return Price Performance			Index Price 13-Nov-2013	Previous Index Price 12-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	103.97	-0.033%	-0.021%	-0.007%	-2.277%	0.03	0.16	0.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.63	108.64	-0.016%	0.070%	0.609%	-1.394%	0.24	1.21	1.21
IE0004680173	0468017	8.25 Treas Bnd 2015	116.42	116.40	0.020%	0.257%	2.022%	0.082%	0.00	1.68	1.68
IE0006857530	0685753	4.6 Treas Bnd 2016	111.01	111.02	-0.009%	0.295%	1.476%	1.124%	1.07	2.29	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.57	113.50	0.066%	0.316%	-2.452%	2.629%	1.97	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.19	0.034%	0.262%	-1.545%	4.592%	2.34	4.53	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.58	110.65	-0.066%	0.136%	2.854%	6.788%	2.68	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.80	116.66	0.121%	0.221%	-2.045%	5.272%	2.85	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	110.52	110.63	-0.095%	-0.029%	2.924%	6.311%	3.11	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.43	111.40	0.035%	0.093%	-1.400%	6.468%	3.19	6.05	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.46	105.41	0.048%	-0.299%	3.226%		3.53	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.66	116.79	-0.105%	-0.344%	3.677%	9.298%	3.95	8.65	8.32