

Irish Stock Exchange Daily Bond Index Report

Thursday 14 November, 2013

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 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 14-Nov-2013	Previous Close Value 13-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	109.42	0.132%	0.03%	2.15%	5.29%	9.56%	4.90	4.76	2.99
All Bond Index (Return)	168.62	168.38	0.141%	0.20%	2.63%	9.20%	68.62%	4.90	4.76	2.99
Under 3 Bond Index (Clean)	99.92	99.86	0.060%	0.07%	0.42%	-1.05%	-0.08%	1.42	1.41	0.86
Under 3 Bond Index (Return)	144.33	144.24	0.069%	0.22%	0.92%	2.55%	44.33%	1.42	1.41	0.86
Under 5 Bond Index (Clean)	107.99	107.86	0.124%	0.19%	0.96%	0.81%	7.99%	2.62	2.58	1.76
Under 5 Bond Index (Return)	157.06	156.85	0.133%	0.34%	1.45%	4.57%	57.06%	2.62	2.58	1.76
Under 10 Bond Index (Clean)	109.42	109.24	0.159%	0.13%	1.99%	4.55%	9.42%	4.30	4.19	2.68
Under 10 Bond Index (Return)	164.20	163.92	0.168%	0.29%	2.48%	8.39%	64.20%	4.30	4.19	2.68
5 Plus Bond Index (Clean)	112.05	111.89	0.137%	-0.07%	2.70%	7.69%	12.05%	6.45	6.25	3.33
5 Plus Bond Index (Return)	178.00	177.74	0.146%	0.10%	3.18%	11.68%	78.00%	6.45	6.25	3.33
10 Plus Bond Index (Clean)	113.70	113.74	-0.040%	-0.56%	3.14%	10.30%	13.70%	8.65	8.32	3.95
10 Plus Bond Index (Return)	187.62	187.67	-0.026%	-0.37%	3.65%	14.59%	87.62%	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	100.62	3.32	303	103.94	0.00	6,849	6,891	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.34	3.32	269	108.66	0.00	3,630	3,824	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.97	86	116.44	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.50	2.65	210	111.15	0.00	10,168	11,033	11302
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	0.41	27	113.79	0.00	6,481	7,349	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.15	0.33	27	110.49	0.00	9,256	10,195	10226
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.08	1.80	149	110.87	0.00	7,700	8,399	8537
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.53	0.44	27	116.97	0.00	6,795	7,918	7947
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.20	2.59	210	110.79	0.00	11,809	12,777	13083
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.26	0.37	27	111.63	0.00	9,124	10,151	10185
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.03	2.55	239	105.58	0.00	5,015	5,167	5295
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.99	3.64	246	116.63	0.00	11,777	13,308	13736

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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%	17.50%	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	8.70%			10.00%	14.60%				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%			15.30%	22.10%				13.20%			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%	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%

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2013	Previous Index Price 13-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	100.62	100.63	-0.007%	-0.171%	-0.491%	-1.846%	0.01	0.16	0.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.34	105.32	0.019%	-0.062%	0.128%	-0.662%	0.21	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	108.50	108.38	0.115%	0.265%	1.104%	1.844%	1.01	2.29	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	113.18	0.177%	0.321%	1.963%	3.499%	1.92	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.15	109.91	0.226%	0.342%	2.299%	5.435%	2.29	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.08	108.79	0.262%	0.256%	2.657%	7.801%	2.63	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.53	116.38	0.129%	0.169%	2.552%	6.173%	2.82	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	108.20	107.95	0.239%	0.060%	2.710%	7.352%	3.07	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.26	111.08	0.159%	0.092%	2.764%	7.337%	3.16	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.03	102.92	0.104%	-0.337%	2.929%		3.51	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.99	113.04	-0.040%	-0.563%	3.143%	10.341%	3.95	8.65	8.32

Return Price Performance			Index Price 14-Nov-2013	Previous Index Price 13-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	103.94	0.003%	-0.018%	-0.004%	-2.274%	0.01	0.16	0.16
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.66	108.63	0.029%	0.099%	0.639%	-1.365%	0.21	1.21	1.21
IE0004680173	0468017	8.25 Treas Bnd 2015	116.44	116.42	0.020%	0.276%	2.042%	0.101%	0.00	1.68	1.68
IE0006857530	0685753	4.6 Treas Bnd 2016	111.15	111.01	0.124%	0.419%	1.602%	1.250%	1.01	2.29	2.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.79	113.57	0.189%	0.506%	-2.267%	2.823%	1.92	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.49	110.23	0.235%	0.498%	-1.314%	4.837%	2.29	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.87	110.58	0.269%	0.405%	3.130%	7.075%	2.63	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.97	116.80	0.142%	0.363%	-1.906%	5.421%	2.82	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	110.79	110.52	0.244%	0.215%	3.176%	6.571%	3.07	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.63	111.43	0.171%	0.264%	-1.231%	6.651%	3.16	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.58	105.46	0.112%	-0.187%	3.342%		3.51	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.63	116.66	-0.026%	-0.370%	3.651%	9.269%	3.95	8.65	8.32