

Irish Stock Exchange Daily Bond Index Report

Friday 15 November, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Nov-2013	Previous Close Value 14-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.57	109.56	0.012%	0.04%	2.16%	5.30%	9.57%	4.90	4.76	2.99
All Bond Index (Return)	168.66	168.62	0.024%	0.22%	2.66%	9.22%	68.66%	4.90	4.76	2.99
Under 3 Bond Index (Clean)	99.93	99.92	0.010%	0.08%	0.43%	-1.04%	-0.07%	1.42	1.40	0.84
Under 3 Bond Index (Return)	144.37	144.33	0.021%	0.24%	0.94%	2.57%	44.37%	1.42	1.40	0.84
Under 5 Bond Index (Clean)	108.02	107.99	0.024%	0.21%	0.98%	0.84%	8.02%	2.62	2.57	1.75
Under 5 Bond Index (Return)	157.12	157.06	0.035%	0.38%	1.49%	4.60%	57.12%	2.62	2.57	1.75
Under 10 Bond Index (Clean)	109.44	109.42	0.018%	0.15%	2.01%	4.57%	9.44%	4.29	4.18	2.67
Under 10 Bond Index (Return)	164.25	164.20	0.030%	0.32%	2.51%	8.42%	64.25%	4.29	4.18	2.67
5 Plus Bond Index (Clean)	112.05	112.05	0.004%	-0.07%	2.71%	7.69%	12.05%	6.45	6.24	3.33
5 Plus Bond Index (Return)	178.03	178.00	0.016%	0.11%	3.20%	11.70%	78.03%	6.45	6.24	3.33
10 Plus Bond Index (Clean)	113.67	113.70	-0.029%	-0.59%	3.11%	10.27%	13.67%	8.64	8.32	3.95
10 Plus Bond Index (Return)	187.59	187.62	-0.015%	-0.38%	3.64%	14.57%	87.59%	8.64	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	100.61	3.33	304	103.94	0.00	6,849	6,890	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.37	3.33	270	108.69	0.00	3,630	3,825	3946
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.99	87	116.46	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.52	2.66	211	111.18	0.00	10,168	11,035	11305
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.40	0.42	28	113.82	0.00	6,481	7,350	7377
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	0.35	28	110.57	0.00	9,256	10,201	10233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.11	1.81	150	110.92	0.00	7,700	8,401	8541
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.55	0.45	28	117.00	0.00	6,795	7,919	7950
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.26	2.60	211	110.86	0.00	11,809	12,784	13091
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.25	0.38	28	111.63	0.00	9,124	10,150	10185
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.96	2.56	240	105.52	0.00	5,015	5,163	5292
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.96	3.65	247	116.61	0.00	11,777	13,304	13734

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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%		26.00%	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%				13.30%			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	13.70%					23.00%	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 15-Nov-2013	Previous Index Price 14-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	100.61	100.62	-0.013%	-0.184%	-0.504%	-1.858%	0.02	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.34	0.021%	-0.041%	0.149%	-0.641%	0.19	1.21	1.20
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	1.168%	1.034%	0.00	1.67	1.67
IE0006857530	0685753	4.6 Treas Bnd 2016	108.52	108.50	0.021%	0.286%	1.126%	1.865%	1.00	2.29	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.40	113.38	0.013%	0.334%	1.977%	3.513%	1.91	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.15	0.061%	0.403%	2.361%	5.499%	2.28	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.11	109.08	0.028%	0.283%	2.685%	7.830%	2.62	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.55	116.53	0.013%	0.182%	2.565%	6.187%	2.82	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	108.26	108.20	0.051%	0.111%	2.762%	7.406%	3.06	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.25	111.26	-0.004%	0.087%	2.759%	7.332%	3.16	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.96	103.03	-0.065%	-0.401%	2.862%		3.52	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.96	112.99	-0.029%	-0.592%	3.113%	10.309%	3.95	8.64	8.32

Return Price Performance			Index Price 15-Nov-2013	Previous Index Price 14-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	-0.001%	-0.019%	-0.005%	-2.275%	0.02	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.69	108.66	0.032%	0.132%	0.671%	-1.333%	0.19	1.21	1.20
IE0004680173	0468017	8.25 Treas Bnd 2015	116.46	116.44	0.020%	0.296%	2.062%	0.121%	0.00	1.67	1.67
IE0006857530	0685753	4.6 Treas Bnd 2016	111.18	111.15	0.031%	0.451%	1.634%	1.282%	1.00	2.29	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.82	113.79	0.026%	0.533%	-2.242%	2.850%	1.91	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.57	110.49	0.072%	0.570%	-1.242%	4.913%	2.28	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.92	110.87	0.038%	0.443%	3.169%	7.116%	2.62	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.00	116.97	0.027%	0.390%	-1.879%	5.450%	2.82	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	110.86	110.79	0.060%	0.276%	3.238%	6.635%	3.06	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.63	111.63	0.008%	0.272%	-1.223%	6.659%	3.16	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.52	105.58	-0.054%	-0.241%	3.286%		3.52	7.83	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.61	116.63	-0.015%	-0.385%	3.635%	9.253%	3.95	8.64	8.32