

Irish Stock Exchange Daily Bond Index Report

Monday 18 November, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 18-Nov-2013	Previous Close Value 15-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.69	109.57	0.102%	0.15%	2.26%	5.41%	9.69%	4.90	4.76	2.97
All Bond Index (Return)	168.89	168.66	0.135%	0.36%	2.80%	9.37%	68.89%	4.90	4.76	2.97
Under 3 Bond Index (Clean)	99.97	99.93	0.040%	0.12%	0.47%	-1.01%	-0.03%	1.41	1.40	0.81
Under 3 Bond Index (Return)	144.47	144.37	0.071%	0.32%	1.01%	2.65%	44.47%	1.41	1.40	0.81
Under 5 Bond Index (Clean)	108.11	108.02	0.082%	0.29%	1.07%	0.92%	8.11%	2.62	2.57	1.71
Under 5 Bond Index (Return)	157.30	157.12	0.116%	0.50%	1.61%	4.72%	57.30%	2.62	2.57	1.71
Under 10 Bond Index (Clean)	109.55	109.44	0.102%	0.25%	2.11%	4.67%	9.55%	4.29	4.18	2.65
Under 10 Bond Index (Return)	164.47	164.25	0.135%	0.46%	2.64%	8.57%	64.47%	4.29	4.18	2.65
5 Plus Bond Index (Clean)	112.18	112.05	0.115%	0.05%	2.83%	7.81%	12.18%	6.45	6.24	3.31
5 Plus Bond Index (Return)	178.29	178.03	0.148%	0.26%	3.35%	11.86%	78.29%	6.45	6.24	3.31
10 Plus Bond Index (Clean)	113.78	113.67	0.100%	-0.49%	3.22%	10.38%	13.78%	8.64	8.32	3.94
10 Plus Bond Index (Return)	187.85	187.59	0.135%	-0.25%	3.77%	14.73%	87.85%	8.64	8.32	3.94

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.59	3.36	307	103.95	0.00	6,849	6,889	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.34	3.37	273	108.71	0.00	3,630	3,824	3946
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	2.06	90	116.53	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.63	2.70	214	111.33	0.00	10,168	11,046	11320
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.49	0.47	31	113.96	0.00	6,510	7,355	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.42	0.38	31	110.80	0.00	9,256	10,220	10255
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.35	1.84	153	111.19	0.00	7,700	8,420	8562
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.77	0.50	31	117.27	0.00	6,785	7,934	7968
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.33	2.64	214	110.97	0.00	11,809	12,792	13104
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.34	0.43	31	111.76	0.00	9,119	10,158	10197
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.01	2.60	243	105.61	0.00	5,015	5,166	5296
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.07	3.70	250	116.77	0.00	11,776	13,317	13753

Irish Stock Exchange Daily Bond Index Report

Monday 18 November, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

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%	31.60%	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%				8.70%			10.10%	14.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.70%				8.10%			9.40%	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%	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%	100%

Irish Stock Exchange Daily Bond Index Report

Monday 18 November, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 18-Nov-2013	Previous Index Price 15-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	100.59	100.61	-0.020%	-0.203%	-0.524%	-1.878%	0.08	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.34	105.37	-0.024%	-0.065%	0.125%	-0.665%	0.20	1.20	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	108.63	108.52	0.099%	0.385%	1.225%	1.966%	0.95	2.28	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.49	113.40	0.079%	0.414%	2.058%	3.595%	1.89	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.42	110.22	0.177%	0.580%	2.542%	5.686%	2.23	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.11	0.222%	0.506%	2.913%	8.069%	2.58	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.77	116.55	0.196%	0.378%	2.766%	6.394%	2.78	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	108.33	108.26	0.065%	0.176%	2.829%	7.476%	3.05	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.34	111.25	0.079%	0.166%	2.840%	7.417%	3.15	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.01	102.96	0.051%	-0.351%	2.914%		3.51	7.82	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.07	112.96	0.100%	-0.493%	3.216%	10.420%	3.94	8.64	8.32

Return Price Performance			Index Price 18-Nov-2013	Previous Index Price 15-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	103.95	103.94	0.012%	-0.008%	0.007%	-2.264%	0.08	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.71	108.69	0.011%	0.143%	0.683%	-1.323%	0.20	1.20	1.20
IE0004680173	0468017	8.25 Treas Bnd 2015	116.53	116.46	0.059%	0.356%	2.122%	0.181%	0.00	1.67	1.67
IE0006857530	0685753	4.6 Treas Bnd 2016	111.33	111.18	0.130%	0.582%	1.767%	1.414%	0.95	2.28	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.96	113.82	0.119%	0.653%	-2.125%	2.973%	1.89	3.63	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.80	110.57	0.210%	0.781%	-1.035%	5.133%	2.23	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.19	110.92	0.251%	0.695%	3.428%	7.384%	2.58	5.01	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.27	117.00	0.236%	0.627%	-1.648%	5.699%	2.78	5.20	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	110.97	110.86	0.097%	0.373%	3.338%	6.738%	3.05	5.61	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.76	111.63	0.115%	0.387%	-1.110%	6.782%	3.15	6.04	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.61	105.52	0.080%	-0.162%	3.368%		3.51	7.82	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.77	116.61	0.135%	-0.251%	3.774%	9.400%	3.94	8.64	8.32