

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 November, 2013

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

Bond Indices Performance

Index	Close Value 19-Nov-2013	Previous Close Value 18-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.71	109.69	0.018%	0.17%	2.28%	5.43%	9.71%	4.90	4.75	2.96
All Bond Index (Return)	168.94	168.89	0.029%	0.39%	2.83%	9.40%	68.94%	4.90	4.75	2.96
Under 3 Bond Index (Clean)	99.93	99.97	-0.038%	0.08%	0.43%	-1.04%	-0.07%	1.41	1.40	0.83
Under 3 Bond Index (Return)	144.43	144.47	-0.026%	0.29%	0.98%	2.62%	44.43%	1.41	1.40	0.83
Under 5 Bond Index (Clean)	108.08	108.11	-0.024%	0.27%	1.04%	0.90%	8.08%	2.62	2.57	1.72
Under 5 Bond Index (Return)	157.28	157.30	-0.012%	0.48%	1.60%	4.71%	57.28%	2.62	2.57	1.72
Under 10 Bond Index (Clean)	109.55	109.55	0.006%	0.26%	2.12%	4.68%	9.55%	4.29	4.18	2.65
Under 10 Bond Index (Return)	164.50	164.47	0.018%	0.47%	2.66%	8.59%	64.50%	4.29	4.18	2.65
5 Plus Bond Index (Clean)	112.23	112.18	0.046%	0.09%	2.87%	7.86%	12.23%	6.45	6.24	3.31
5 Plus Bond Index (Return)	178.39	178.29	0.057%	0.32%	3.41%	11.93%	78.39%	6.45	6.24	3.31
10 Plus Bond Index (Clean)	113.88	113.78	0.091%	-0.40%	3.31%	10.48%	13.88%	8.64	8.31	3.93
10 Plus Bond Index (Return)	188.03	187.85	0.100%	-0.15%	3.88%	14.84%	88.03%	8.64	8.31	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	100.59	3.38	308	103.96	0.00	6,849	6,889	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.33	3.38	274	108.70	0.00	3,630	3,823	3946
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.10	2.09	91	115.19	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.56	2.71	215	111.27	0.00	10,168	11,039	11314
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.49	0.48	32	113.97	0.00	6,510	7,388	7420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.40	0.40	32	110.80	0.00	9,261	10,218	10255
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.34	1.86	154	111.19	0.00	7,700	8,419	8562
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.76	0.52	32	117.28	0.00	6,785	7,922	7957
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.38	2.65	215	111.03	0.00	11,809	12,799	13112
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.40	0.44	32	111.84	0.00	9,119	10,159	10199
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.09	2.61	244	105.70	0.00	5,015	5,170	5301
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.18	3.71	251	116.89	0.00	11,779	13,328	13765

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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%	9.80%	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%	28.00%	13.20%					11.40%	50.50%	28.20%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.80%	8.80%					7.50%		18.50%	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%			10.00%	14.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			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%				13.20%			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%					23.10%	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 19-Nov-2013	Previous Index Price 18-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	100.59	-0.005%	-0.208%	-0.529%	-1.883%	0.04	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.33	105.34	-0.014%	-0.079%	0.111%	-0.679%	0.20	1.20	1.20
IE0004680173	0468017	8.25 Treas Bnd 2015	113.10	114.47	-1.195%	-1.195%	-0.041%	-0.173%	0.65	1.67	1.66
IE0006857530	0685753	4.6 Treas Bnd 2016	108.56	108.63	-0.066%	0.319%	1.158%	1.898%	0.98	2.28	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.49	113.49	0.002%	0.416%	2.059%	3.597%	1.88	3.62	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.40	110.42	-0.011%	0.569%	2.531%	5.674%	2.24	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.34	109.35	-0.014%	0.492%	2.899%	8.055%	2.58	5.00	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.76	116.77	-0.009%	0.370%	2.757%	6.385%	2.78	5.19	5.05
IE0034074488	3407448	4.5 Treas Bnd 2020	108.38	108.33	0.051%	0.227%	2.881%	7.530%	3.04	5.60	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.40	111.34	0.058%	0.225%	2.900%	7.480%	3.14	6.04	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.09	103.01	0.081%	-0.271%	2.997%		3.50	7.82	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.18	113.07	0.090%	-0.403%	3.309%	10.519%	3.93	8.64	8.31

Return Price Performance			Index Price 19-Nov-2013	Previous Index Price 18-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	103.96	103.95	0.006%	-0.002%	0.013%	-2.258%	0.04	0.15	0.15
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.70	108.71	-0.003%	0.140%	0.680%	-1.325%	0.20	1.20	1.20
IE0004680173	0468017	8.25 Treas Bnd 2015	115.19	116.53	-1.155%	-0.803%	0.943%	-0.977%	0.65	1.67	1.66
IE0006857530	0685753	4.6 Treas Bnd 2016	111.27	111.33	-0.054%	0.528%	1.712%	1.359%	0.98	2.28	2.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.97	113.96	0.015%	0.668%	-2.110%	2.988%	1.88	3.62	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.80	110.80	0.000%	0.781%	-1.035%	5.133%	2.24	4.52	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.19	111.19	-0.003%	0.692%	3.425%	7.381%	2.58	5.00	4.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.28	117.27	0.005%	0.632%	-1.643%	5.704%	2.78	5.19	5.05
IE0034074488	3407448	4.5 Treas Bnd 2020	111.03	110.97	0.060%	0.433%	3.400%	6.803%	3.04	5.60	5.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.84	111.76	0.071%	0.458%	-1.040%	6.857%	3.14	6.04	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.70	105.61	0.089%	-0.073%	3.460%		3.50	7.82	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.89	116.77	0.100%	-0.151%	3.878%	9.509%	3.93	8.64	8.31