

# Irish Stock Exchange Daily Bond Index Report

Wednesday 20 November, 2013

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 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 20-Nov-2013	Previous Close Value 19-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.58	109.71	-0.118%	0.05%	2.16%	5.30%	9.58%	4.88	4.74	2.98
All Bond Index (Return)	168.76	168.94	-0.104%	0.28%	2.72%	9.29%	68.76%	4.88	4.74	2.98
Under 3 Bond Index (Clean)	99.88	99.93	-0.051%	0.03%	0.38%	-1.09%	-0.12%	1.40	1.39	0.85
Under 3 Bond Index (Return)	144.37	144.43	-0.039%	0.25%	0.94%	2.58%	44.37%	1.40	1.39	0.85
Under 5 Bond Index (Clean)	108.01	108.08	-0.061%	0.21%	0.98%	0.84%	8.01%	2.61	2.56	1.74
Under 5 Bond Index (Return)	157.20	157.28	-0.048%	0.43%	1.55%	4.66%	57.20%	2.61	2.56	1.74
Under 10 Bond Index (Clean)	109.45	109.55	-0.097%	0.16%	2.02%	4.58%	9.45%	4.28	4.17	2.67
Under 10 Bond Index (Return)	164.36	164.50	-0.083%	0.39%	2.58%	8.50%	64.36%	4.28	4.17	2.67
5 Plus Bond Index (Clean)	112.05	112.23	-0.158%	-0.06%	2.71%	7.69%	12.05%	6.44	6.23	3.33
5 Plus Bond Index (Return)	178.14	178.39	-0.142%	0.18%	3.26%	11.77%	78.14%	6.44	6.23	3.33
10 Plus Bond Index (Clean)	113.59	113.88	-0.258%	-0.66%	3.04%	10.19%	13.59%	8.63	8.30	3.96
10 Plus Bond Index (Return)	187.59	188.03	-0.237%	-0.39%	3.63%	14.57%	87.59%	8.63	8.30	3.96

## 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	100.56	3.39	309	103.94	0.00	6,849	6,887	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.28	3.39	275	108.67	0.00	3,630	3,822	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.02	2.11	92	115.12	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	2.72	216	111.21	0.00	10,168	11,031	11308
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.41	0.50	33	113.91	0.00	6,510	7,383	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.32	0.41	33	110.73	0.00	9,289	10,216	10254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.24	1.87	155	111.11	0.00	7,700	8,411	8555
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.59	0.53	33	117.13	0.00	6,785	7,910	7947
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.23	2.66	216	110.90	0.00	11,809	12,781	13095
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.26	0.45	33	111.71	0.00	9,075	10,146	10187
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.96	2.62	245	105.57	0.00	5,008	5,163	5295
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.88	3.73	252	116.61	0.00	11,771	13,296	13735

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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%					23.00%	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 20-Nov-2013	Previous Index Price 19-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	100.56	100.59	-0.030%	-0.238%	-0.559%	-1.912%	0.03	0.14	0.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.28	105.33	-0.040%	-0.119%	0.071%	-0.719%	0.21	1.19	1.19
IE0004680173	0468017	8.25 Treas Bnd 2015	113.02	113.10	-0.077%	-1.271%	-0.118%	-0.250%	0.66	1.66	1.65
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	108.56	-0.069%	0.250%	1.088%	1.828%	1.00	2.27	2.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.41	113.49	-0.070%	0.345%	1.987%	3.524%	1.90	3.62	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.32	110.40	-0.075%	0.494%	2.454%	5.595%	2.25	4.51	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.24	109.34	-0.089%	0.403%	2.807%	7.959%	2.59	5.00	4.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.76	-0.146%	0.223%	2.608%	6.230%	2.81	5.19	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	108.23	108.38	-0.138%	0.088%	2.739%	7.381%	3.06	5.59	5.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.26	111.40	-0.128%	0.096%	2.768%	7.342%	3.16	6.03	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.96	103.09	-0.134%	-0.404%	2.859%		3.52	7.81	7.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.88	113.18	-0.258%	-0.660%	3.042%	10.234%	3.96	8.63	8.30

Return Price Performance			Index Price 20-Nov-2013	Previous Index Price 19-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	103.96	-0.018%	-0.020%	-0.006%	-2.276%	0.03	0.14	0.14
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.67	108.70	-0.028%	0.112%	0.652%	-1.353%	0.21	1.19	1.19
IE0004680173	0468017	8.25 Treas Bnd 2015	115.12	115.19	-0.056%	-0.859%	0.887%	-1.032%	0.66	1.66	1.65
IE0006857530	0685753	4.6 Treas Bnd 2016	111.21	111.27	-0.056%	0.472%	1.655%	1.303%	1.00	2.27	2.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.91	113.97	-0.057%	0.610%	-2.166%	2.930%	1.90	3.62	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.73	110.80	-0.063%	0.718%	-1.098%	5.067%	2.25	4.51	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.11	111.19	-0.076%	0.615%	3.346%	7.299%	2.59	5.00	4.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.13	117.28	-0.131%	0.500%	-1.772%	5.566%	2.81	5.19	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	110.90	111.03	-0.123%	0.309%	3.272%	6.671%	3.06	5.59	5.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.71	111.84	-0.115%	0.342%	-1.154%	6.734%	3.16	6.03	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.57	105.70	-0.120%	-0.193%	3.336%		3.52	7.81	7.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.61	116.89	-0.237%	-0.388%	3.632%	9.250%	3.96	8.63	8.30