

Irish Stock Exchange Daily Bond Index Report

Friday 22 November, 2013

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Bond Indices Performance

Index	Close Value 22-Nov-2013	Previous Close Value 21-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	109.58	-0.016%	0.04%	2.15%	5.29%	9.56%	4.88	4.74	2.98
All Bond Index (Return)	168.78	168.79	-0.004%	0.30%	2.73%	9.30%	68.78%	4.88	4.74	2.98
Under 3 Bond Index (Clean)	99.86	99.87	-0.011%	0.01%	0.36%	-1.11%	-0.14%	1.40	1.39	0.85
Under 3 Bond Index (Return)	144.38	144.38	0.001%	0.25%	0.95%	2.58%	44.38%	1.40	1.39	0.85
Under 5 Bond Index (Clean)	108.00	108.00	-0.005%	0.19%	0.96%	0.82%	8.00%	2.60	2.56	1.74
Under 5 Bond Index (Return)	157.21	157.20	0.007%	0.44%	1.55%	4.67%	57.21%	2.60	2.56	1.74
Under 10 Bond Index (Clean)	109.44	109.45	-0.007%	0.15%	2.01%	4.57%	9.44%	4.27	4.16	2.67
Under 10 Bond Index (Return)	164.39	164.38	0.005%	0.41%	2.59%	8.52%	64.39%	4.27	4.16	2.67
5 Plus Bond Index (Clean)	112.05	112.07	-0.024%	-0.07%	2.71%	7.69%	12.05%	6.43	6.22	3.33
5 Plus Bond Index (Return)	178.17	178.19	-0.012%	0.19%	3.28%	11.79%	78.17%	6.43	6.22	3.33
10 Plus Bond Index (Clean)	113.55	113.63	-0.074%	-0.69%	3.01%	10.15%	13.55%	8.62	8.29	3.96
10 Plus Bond Index (Return)	187.58	187.69	-0.058%	-0.39%	3.63%	14.56%	87.58%	8.62	8.29	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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.52	3.41	311	103.93	0.00	6,849	6,884	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.28	3.42	277	108.70	0.00	3,630	3,822	3946
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.99	2.15	94	115.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.47	2.75	218	111.21	0.00	10,168	11,029	11309
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.43	0.53	35	113.95	0.00	6,510	7,384	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.28	0.43	35	110.71	0.00	9,293	10,249	10289
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.22	1.89	157	111.11	0.00	7,700	8,410	8555
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.59	0.57	35	117.16	0.00	6,794	7,921	7959
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.28	2.69	218	110.97	0.00	11,809	12,786	13104
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.28	0.48	35	111.76	0.00	9,075	10,099	10142
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.88	2.64	247	105.52	0.00	5,006	5,150	5282
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.85	3.76	254	116.60	0.00	11,771	13,283	13726

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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	10.60%		26.00%	12.20%					10.40%		25.70%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.60%				8.70%			10.00%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.70%				8.10%			9.30%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.20%				13.30%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				10.30%			11.90%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	8.90%				5.30%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 22-Nov-2013	Previous Index Price 21-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	100.52	100.54	-0.020%	-0.273%	-0.593%	-1.946%	0.12	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.28	105.29	-0.005%	-0.119%	0.071%	-0.719%	0.19	1.19	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	112.99	113.00	-0.013%	-1.294%	-0.141%	-0.273%	0.65	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.47	-0.007%	0.233%	1.072%	1.811%	1.00	2.27	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.43	113.42	0.006%	0.358%	2.001%	3.537%	1.89	3.61	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.28	110.28	0.000%	0.457%	2.416%	5.556%	2.26	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.22	109.23	-0.012%	0.381%	2.786%	7.936%	2.60	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.57	0.017%	0.221%	2.605%	6.228%	2.80	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	108.28	108.30	-0.023%	0.129%	2.781%	7.426%	3.05	5.59	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.28	111.28	0.000%	0.117%	2.790%	7.364%	3.15	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.88	102.91	-0.029%	-0.479%	2.782%		3.53	7.81	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.85	112.93	-0.073%	-0.693%	3.008%	10.197%	3.96	8.62	8.29

Return Price Performance			Index Price 22-Nov-2013	Previous Index Price 21-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	103.93	103.94	-0.009%	-0.033%	-0.018%	-2.288%	0.12	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.70	108.69	0.007%	0.135%	0.675%	-1.330%	0.19	1.19	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	115.14	115.14	0.007%	-0.841%	0.904%	-1.014%	0.65	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	111.21	111.21	0.004%	0.478%	1.662%	1.309%	1.00	2.27	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.95	113.93	0.019%	0.650%	-2.127%	2.970%	1.89	3.61	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.71	110.70	0.012%	0.704%	-1.111%	5.053%	2.26	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.11	111.11	0.000%	0.617%	3.348%	7.301%	2.60	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.16	117.12	0.031%	0.526%	-1.747%	5.593%	2.80	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	110.97	110.98	-0.012%	0.372%	3.337%	6.737%	3.05	5.59	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.76	111.75	0.013%	0.387%	-1.110%	6.782%	3.15	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.52	105.54	-0.018%	-0.246%	3.281%		3.53	7.81	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.60	116.67	-0.058%	-0.395%	3.625%	9.242%	3.96	8.62	8.29