

Irish Stock Exchange Daily Bond Index Report

Monday 25 November, 2013

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

Bond Indices Performance

Index	Close Value 25-Nov-2013	Previous Close Value 22-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.64	109.56	0.071%	0.11%	2.22%	5.37%	9.64%	4.88	4.74	2.97
All Bond Index (Return)	168.96	168.78	0.105%	0.40%	2.84%	9.42%	68.96%	4.88	4.74	2.97
Under 3 Bond Index (Clean)	99.86	99.86	0.000%	0.01%	0.36%	-1.11%	-0.14%	1.40	1.38	0.84
Under 3 Bond Index (Return)	144.43	144.38	0.034%	0.29%	0.98%	2.62%	44.43%	1.40	1.38	0.84
Under 5 Bond Index (Clean)	108.01	108.00	0.012%	0.20%	0.98%	0.83%	8.01%	2.60	2.56	1.73
Under 5 Bond Index (Return)	157.29	157.21	0.046%	0.49%	1.60%	4.71%	57.29%	2.60	2.56	1.73
Under 10 Bond Index (Clean)	109.50	109.44	0.052%	0.21%	2.07%	4.63%	9.50%	4.27	4.16	2.65
Under 10 Bond Index (Return)	164.53	164.39	0.086%	0.49%	2.68%	8.61%	64.53%	4.27	4.16	2.65
5 Plus Bond Index (Clean)	112.17	112.05	0.112%	0.04%	2.82%	7.81%	12.17%	6.43	6.22	3.31
5 Plus Bond Index (Return)	178.43	178.17	0.145%	0.34%	3.43%	11.95%	78.43%	6.43	6.22	3.31
10 Plus Bond Index (Clean)	113.77	113.55	0.190%	-0.50%	3.20%	10.36%	13.77%	8.62	8.30	3.94
10 Plus Bond Index (Return)	187.99	187.58	0.222%	-0.17%	3.86%	14.82%	87.99%	8.62	8.30	3.94

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	100.52	3.44	314	103.96	0.00	6,849	6,884	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.28	3.45	280	108.73	0.00	3,630	3,822	3947
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.98	2.22	97	115.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.47	2.79	221	111.26	0.00	10,168	11,030	11313
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.46	0.57	38	114.03	0.00	6,389	7,386	7424
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.31	0.47	38	110.78	0.00	9,293	10,251	10295
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.28	1.93	160	111.20	0.00	7,700	8,414	8563
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.69	0.61	38	117.30	0.00	6,776	7,928	7969
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.35	2.73	221	111.08	0.00	11,809	12,795	13117
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.44	0.52	38	111.96	0.00	9,054	10,113	10160
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.98	2.67	250	105.65	0.00	5,006	5,155	5288
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.06	3.80	257	116.86	0.00	11,776	13,309	13756

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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%	14.50%			
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%	22.20%				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%			6.20%	8.90%				5.30%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 25-Nov-2013	Previous Index Price 22-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	100.52	-0.005%	-0.278%	-0.598%	-1.951%	0.08	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.28	105.28	-0.003%	-0.121%	0.068%	-0.721%	0.18	1.18	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	112.98	112.99	-0.008%	-1.302%	-0.148%	-0.281%	0.64	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.47	0.005%	0.237%	1.076%	1.815%	0.99	2.26	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.46	113.43	0.029%	0.388%	2.031%	3.567%	1.88	3.61	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.31	110.28	0.025%	0.483%	2.442%	5.583%	2.25	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	109.22	0.055%	0.437%	2.842%	7.995%	2.58	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.69	116.59	0.084%	0.305%	2.691%	6.317%	2.79	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	108.35	108.28	0.069%	0.199%	2.852%	7.501%	3.04	5.59	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.44	111.28	0.139%	0.256%	2.933%	7.514%	3.13	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.98	102.88	0.094%	-0.385%	2.879%		3.52	7.80	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.06	112.85	0.191%	-0.504%	3.204%	10.407%	3.94	8.62	8.30

Return Price Performance			Index Price 25-Nov-2013	Previous Index Price 22-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	103.93	0.027%	-0.006%	0.009%	-2.262%	0.08	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.73	108.70	0.031%	0.167%	0.707%	-1.299%	0.18	1.18	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	115.20	115.14	0.052%	-0.790%	0.957%	-0.963%	0.64	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	111.26	111.21	0.039%	0.517%	1.701%	1.348%	0.99	2.26	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.03	113.95	0.068%	0.719%	-2.060%	3.041%	1.88	3.61	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.78	110.71	0.058%	0.762%	-1.054%	5.114%	2.25	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.20	111.11	0.086%	0.704%	3.437%	7.394%	2.58	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.30	117.16	0.125%	0.651%	-1.624%	5.724%	2.79	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	111.08	110.97	0.101%	0.473%	3.441%	6.845%	3.04	5.59	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.96	111.76	0.175%	0.563%	-0.936%	6.969%	3.13	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.65	105.52	0.122%	-0.124%	3.407%		3.52	7.80	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.86	116.60	0.222%	-0.173%	3.855%	9.485%	3.94	8.62	8.30