

# Irish Stock Exchange Daily Bond Index Report

Tuesday 26 November, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 26-Nov-2013	Previous Close Value 25-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.80	109.64	0.148%	0.26%	2.37%	5.52%	9.80%	4.88	4.74	2.94
All Bond Index (Return)	169.22	168.96	0.157%	0.56%	3.00%	9.59%	69.22%	4.88	4.74	2.94
Under 3 Bond Index (Clean)	99.89	99.86	0.026%	0.04%	0.39%	-1.09%	-0.11%	1.39	1.38	0.82
Under 3 Bond Index (Return)	144.48	144.43	0.037%	0.32%	1.02%	2.66%	44.48%	1.39	1.38	0.82
Under 5 Bond Index (Clean)	108.10	108.01	0.087%	0.29%	1.06%	0.92%	8.10%	2.60	2.55	1.70
Under 5 Bond Index (Return)	157.44	157.29	0.097%	0.58%	1.70%	4.82%	57.44%	2.60	2.55	1.70
Under 10 Bond Index (Clean)	109.65	109.50	0.137%	0.34%	2.21%	4.77%	9.65%	4.27	4.16	2.62
Under 10 Bond Index (Return)	164.77	164.53	0.146%	0.64%	2.83%	8.77%	64.77%	4.27	4.16	2.62
5 Plus Bond Index (Clean)	112.38	112.17	0.189%	0.23%	3.01%	8.01%	12.38%	6.43	6.22	3.28
5 Plus Bond Index (Return)	178.78	178.43	0.197%	0.54%	3.64%	12.17%	78.78%	6.43	6.22	3.28
10 Plus Bond Index (Clean)	114.01	113.77	0.217%	-0.29%	3.43%	10.60%	14.01%	8.62	8.30	3.92
10 Plus Bond Index (Return)	188.41	187.99	0.222%	0.05%	4.09%	15.07%	88.41%	8.62	8.30	3.92

## 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	100.51	3.45	315	103.96	0.00	6,849	6,884	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.29	3.46	281	108.76	0.00	3,630	3,822	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.13	2.25	98	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.53	2.80	222	111.32	0.00	10,168	11,035	11320
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.63	0.59	39	114.22	0.00	6,389	7,260	7297
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.50	0.48	39	110.98	0.00	9,293	10,269	10313
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.49	1.94	161	111.43	0.00	7,700	8,431	8580
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.85	0.63	39	117.48	0.00	6,776	7,918	7961
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.54	2.74	222	111.27	0.00	11,809	12,817	13140
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.70	0.53	39	112.23	0.00	9,054	10,113	10161
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.13	2.68	251	105.81	0.00	5,006	5,162	5296
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.31	3.82	258	117.12	0.00	11,776	13,343	13793

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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%	31.60%	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	7.50%		18.50%	8.70%					7.40%		18.20%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.10%	12.30%					10.40%		25.80%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	14.60%				8.70%			10.10%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	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%	22.20%				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%	17.20%			
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 26-Nov-2013	Previous Index Price 25-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	100.51	100.52	-0.005%	-0.283%	-0.603%	-1.956%	0.04	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.29	105.28	0.012%	-0.109%	0.081%	-0.709%	0.16	1.18	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	113.13	112.98	0.133%	-1.171%	-0.016%	-0.148%	0.55	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	108.53	108.47	0.051%	0.288%	1.128%	1.867%	0.96	2.26	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.63	113.46	0.150%	0.538%	2.183%	3.723%	1.83	3.60	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.50	110.31	0.170%	0.653%	2.616%	5.762%	2.21	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.28	0.195%	0.632%	3.043%	8.206%	2.54	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.85	116.69	0.141%	0.447%	2.836%	6.467%	2.76	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	108.54	108.35	0.168%	0.367%	3.025%	7.681%	3.01	5.58	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.70	111.44	0.233%	0.490%	3.173%	7.765%	3.09	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.13	102.98	0.149%	-0.237%	3.032%		3.50	7.80	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.31	113.06	0.217%	-0.289%	3.428%	10.646%	3.92	8.62	8.30

Return Price Performance			Index Price 26-Nov-2013	Previous Index Price 25-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	103.96	0.006%	0.000%	0.014%	-2.256%	0.04	0.13	0.13
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.76	108.73	0.023%	0.190%	0.730%	-1.276%	0.16	1.18	1.18
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	115.20	0.149%	-0.642%	1.108%	-0.815%	0.55	1.65	1.64
IE0006857530	0685753	4.6 Treas Bnd 2016	111.32	111.26	0.061%	0.578%	1.763%	1.410%	0.96	2.26	2.24
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.22	114.03	0.163%	0.883%	-1.901%	3.209%	1.83	3.60	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.98	110.78	0.181%	0.944%	-0.875%	5.303%	2.21	4.50	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.43	111.20	0.201%	0.906%	3.645%	7.610%	2.54	4.99	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.48	117.30	0.154%	0.807%	-1.473%	5.887%	2.76	5.18	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	111.27	111.08	0.176%	0.649%	3.623%	7.032%	3.01	5.58	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.23	111.96	0.245%	0.809%	-0.694%	7.231%	3.09	6.02	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.81	105.65	0.154%	0.030%	3.567%		3.50	7.80	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.12	116.86	0.222%	0.049%	4.086%	9.728%	3.92	8.62	8.30