

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 November, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Nov-2013	Previous Close Value 26-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.88	109.80	0.071%	0.33%	2.45%	5.60%	9.88%	4.87	4.73	2.92
All Bond Index (Return)	169.36	169.22	0.081%	0.64%	3.09%	9.68%	69.36%	4.87	4.73	2.92
Under 3 Bond Index (Clean)	99.88	99.89	-0.008%	0.03%	0.38%	-1.10%	-0.12%	1.38	1.37	0.80
Under 3 Bond Index (Return)	144.49	144.48	0.003%	0.33%	1.02%	2.66%	44.49%	1.38	1.37	0.80
Under 5 Bond Index (Clean)	108.13	108.10	0.021%	0.31%	1.08%	0.94%	8.13%	2.59	2.55	1.68
Under 5 Bond Index (Return)	157.49	157.44	0.032%	0.62%	1.73%	4.85%	57.49%	2.59	2.55	1.68
Under 10 Bond Index (Clean)	109.73	109.65	0.071%	0.41%	2.28%	4.85%	9.73%	4.26	4.16	2.60
Under 10 Bond Index (Return)	164.90	164.77	0.082%	0.72%	2.92%	8.86%	64.90%	4.26	4.16	2.60
5 Plus Bond Index (Clean)	112.50	112.38	0.104%	0.34%	3.12%	8.13%	12.50%	6.42	6.22	3.26
5 Plus Bond Index (Return)	178.99	178.78	0.114%	0.65%	3.76%	12.30%	78.99%	6.42	6.22	3.26
10 Plus Bond Index (Clean)	114.09	114.01	0.066%	-0.22%	3.50%	10.68%	14.09%	8.62	8.29	3.91
10 Plus Bond Index (Return)	188.56	188.41	0.077%	0.13%	4.17%	15.16%	88.56%	8.62	8.29	3.91

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	100.48	3.46	316	103.94	0.00	6,849	6,882	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.29	3.48	282	108.76	0.00	3,630	3,822	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.97	2.27	99	115.24	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.53	2.81	223	111.34	0.00	10,168	11,036	11322
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.66	0.60	40	114.26	0.00	6,487	7,262	7300
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.59	0.49	40	111.08	0.00	9,291	10,277	10323
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.60	1.95	162	111.55	0.00	7,700	8,439	8590
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.99	0.65	40	117.63	0.00	6,776	7,927	7971
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.71	2.75	223	111.46	0.00	11,809	12,837	13162
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.81	0.55	40	112.36	0.00	9,054	10,124	10173
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.18	2.69	252	105.87	0.00	5,006	5,165	5300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.38	3.83	259	117.21	0.00	11,776	13,352	13803

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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%		26.20%	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%			9.40%	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%	17.20%				
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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 27-Nov-2013	Previous Index Price 26-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	100.48	100.51	-0.030%	-0.313%	-0.633%	-1.985%	0.02	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.29	105.29	-0.005%	-0.114%	0.076%	-0.714%	0.14	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	112.97	113.13	-0.138%	-1.307%	-0.154%	-0.286%	0.60	1.64	1.63
IE0006857530	0685753	4.6 Treas Bnd 2016	108.53	108.53	0.005%	0.293%	1.132%	1.872%	0.95	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.66	113.63	0.024%	0.562%	2.208%	3.747%	1.82	3.60	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.50	0.081%	0.735%	2.700%	5.848%	2.19	4.49	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.60	109.49	0.102%	0.735%	3.148%	8.316%	2.52	4.98	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.99	116.85	0.116%	0.563%	2.955%	6.590%	2.73	5.17	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	108.71	108.54	0.161%	0.529%	3.191%	7.855%	2.98	5.58	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.81	111.70	0.103%	0.594%	3.279%	7.876%	3.07	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.18	103.13	0.050%	-0.187%	3.084%		3.49	7.80	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.38	113.31	0.066%	-0.223%	3.496%	10.719%	3.91	8.62	8.29

Return Price Performance			Index Price 27-Nov-2013	Previous Index Price 26-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%	-0.018%	-0.004%	-2.274%	0.02	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.76	108.76	0.006%	0.196%	0.736%	-1.270%	0.14	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.24	115.38	-0.114%	-0.755%	0.992%	-0.928%	0.60	1.64	1.63
IE0006857530	0685753	4.6 Treas Bnd 2016	111.34	111.32	0.015%	0.594%	1.779%	1.426%	0.95	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.26	114.22	0.037%	0.920%	-1.865%	3.247%	1.82	3.60	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.08	110.98	0.092%	1.037%	-0.784%	5.400%	2.19	4.49	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.55	111.43	0.112%	1.020%	3.762%	7.731%	2.52	4.98	4.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.63	117.48	0.129%	0.936%	-1.346%	6.023%	2.73	5.17	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	111.46	111.27	0.168%	0.819%	3.797%	7.212%	2.98	5.58	5.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.36	112.23	0.114%	0.924%	-0.580%	7.353%	3.07	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.87	105.81	0.060%	0.091%	3.629%		3.49	7.80	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.21	117.12	0.077%	0.126%	4.166%	9.813%	3.91	8.62	8.29