

Irish Stock Exchange Daily Bond Index Report

Thursday 28 November, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 28-Nov-2013	Previous Close Value 27-Nov-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.87	109.88	-0.009%	0.32%	2.44%	5.59%	9.87%	4.87	4.73	2.92
All Bond Index (Return)	169.37	169.36	0.002%	0.64%	3.09%	9.68%	69.37%	4.87	4.73	2.92
Under 3 Bond Index (Clean)	99.88	99.88	0.002%	0.03%	0.38%	-1.09%	-0.12%	1.38	1.37	0.79
Under 3 Bond Index (Return)	144.51	144.49	0.014%	0.34%	1.03%	2.67%	44.51%	1.38	1.37	0.79
Under 5 Bond Index (Clean)	108.12	108.13	-0.002%	0.31%	1.08%	0.94%	8.12%	2.59	2.55	1.68
Under 5 Bond Index (Return)	157.50	157.49	0.010%	0.63%	1.74%	4.86%	57.50%	2.59	2.55	1.68
Under 10 Bond Index (Clean)	109.72	109.73	-0.005%	0.41%	2.27%	4.84%	9.72%	4.26	4.15	2.60
Under 10 Bond Index (Return)	164.92	164.90	0.007%	0.73%	2.92%	8.86%	64.92%	4.26	4.15	2.60
5 Plus Bond Index (Clean)	112.49	112.50	-0.014%	0.32%	3.11%	8.11%	12.49%	6.42	6.21	3.26
5 Plus Bond Index (Return)	178.98	178.99	-0.002%	0.65%	3.75%	12.30%	78.98%	6.42	6.21	3.26
10 Plus Bond Index (Clean)	114.05	114.09	-0.037%	-0.26%	3.46%	10.64%	14.05%	8.61	8.29	3.91
10 Plus Bond Index (Return)	188.51	188.56	-0.024%	0.10%	4.14%	15.13%	88.51%	8.61	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	100.47	3.47	317	103.94	0.00	6,849	6,880	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.28	3.49	283	108.77	0.00	3,630	3,822	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.97	2.29	100	115.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.55	2.82	224	111.37	0.00	10,168	11,038	11325
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.63	0.62	41	114.25	0.00	6,487	7,371	7411
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.59	0.51	41	111.09	0.00	9,318	10,274	10321
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.60	1.97	163	111.56	0.00	7,700	8,439	8590
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.05	0.66	41	117.71	0.00	6,801	7,931	7976
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.76	2.76	224	111.52	0.00	11,809	12,843	13169
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.74	0.56	41	112.30	0.00	9,072	10,117	10168
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.06	2.70	253	105.76	0.00	5,006	5,159	5294
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.34	3.85	260	117.18	0.00	11,776	13,347	13800

Irish Stock Exchange Daily Bond Index Report

Thursday 28 November, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	17.70%	8.30%		
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%	50.80%	28.00%	13.20%									11.40%	50.60%	28.20%	13.30%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.70%	8.80%									7.50%		18.50%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.10%	12.20%									10.40%		25.70%	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%								5.30%			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%	100%	100%	100%	

Irish Stock Exchange Daily Bond Index Report

Thursday 28 November, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 28-Nov-2013	Previous Index Price 27-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	100.47	100.48	-0.015%	-0.327%	-0.648%	-2.000%	0.05	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.28	105.29	-0.008%	-0.121%	0.068%	-0.721%	0.13	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	112.97	112.97	-0.006%	-1.313%	-0.160%	-0.292%	0.60	1.64	1.63
IE0006857530	0685753	4.6 Treas Bnd 2016	108.55	108.53	0.017%	0.310%	1.149%	1.889%	0.94	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.63	113.66	-0.022%	0.540%	2.185%	3.724%	1.82	3.59	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.59	0.003%	0.738%	2.703%	5.851%	2.19	4.49	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.60	109.60	-0.005%	0.731%	3.143%	8.312%	2.52	4.98	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.05	116.99	0.051%	0.615%	3.008%	6.645%	2.72	5.17	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	108.76	108.71	0.041%	0.571%	3.234%	7.899%	2.97	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.74	111.81	-0.063%	0.531%	3.214%	7.808%	3.08	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.06	103.18	-0.116%	-0.303%	2.964%		3.51	7.79	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.34	113.38	-0.037%	-0.260%	3.458%	10.678%	3.91	8.61	8.29

Return Price Performance			Index Price 28-Nov-2013	Previous Index Price 27-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	103.94	-0.004%	-0.022%	-0.008%	-2.278%	0.05	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.77	108.76	0.005%	0.201%	0.741%	-1.265%	0.13	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.26	115.24	0.014%	-0.741%	1.006%	-0.915%	0.60	1.64	1.63
IE0006857530	0685753	4.6 Treas Bnd 2016	111.37	111.34	0.028%	0.622%	1.807%	1.454%	0.94	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.25	114.26	-0.009%	0.912%	-1.873%	3.238%	1.82	3.59	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.09	111.08	0.014%	1.051%	-0.771%	5.414%	2.19	4.49	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.56	111.55	0.006%	1.026%	3.768%	7.737%	2.52	4.98	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.71	117.63	0.065%	1.001%	-1.282%	6.092%	2.72	5.17	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	111.52	111.46	0.052%	0.871%	3.851%	7.268%	2.97	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	112.36	-0.050%	0.874%	-0.630%	7.300%	3.08	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.76	105.87	-0.104%	-0.013%	3.522%		3.51	7.79	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.18	117.21	-0.024%	0.102%	4.141%	9.787%	3.91	8.61	8.29