

# Irish Stock Exchange Daily Bond Index Report

Thursday 24 October, 2013

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## Bond Indices Performance

| Index                        | Close Value<br>24-Oct-2013 | Previous<br>Close Value<br>23-Oct-2013 | % Change | Performance |       |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 109.28                     | 109.28                                 | -0.005%  | 1.88%       | 1.88% | 5.02%  | 9.28%                         | 4.96                 | 4.81                 | 3.06                 |
| All Bond Index (Return)      | 167.77                     | 167.76                                 | 0.007%   | 2.12%       | 2.12% | 8.65%  | 67.77%                        | 4.96                 | 4.81                 | 3.06                 |
| Under 3 Bond Index (Clean)   | 99.85                      | 99.84                                  | 0.011%   | 0.35%       | 0.35% | -1.13% | -0.15%                        | 1.47                 | 1.46                 | 1.03                 |
| Under 3 Bond Index (Return)  | 143.90                     | 143.86                                 | 0.022%   | 0.61%       | 0.61% | 2.24%  | 43.90%                        | 1.47                 | 1.46                 | 1.03                 |
| Under 5 Bond Index (Clean)   | 107.72                     | 107.71                                 | 0.004%   | 0.70%       | 0.70% | 0.56%  | 7.72%                         | 2.67                 | 2.62                 | 1.91                 |
| Under 5 Bond Index (Return)  | 156.29                     | 156.27                                 | 0.015%   | 0.96%       | 0.96% | 4.05%  | 56.29%                        | 2.67                 | 2.62                 | 1.91                 |
| Under 10 Bond Index (Clean)  | 109.07                     | 109.08                                 | -0.006%  | 1.67%       | 1.67% | 4.22%  | 9.07%                         | 4.35                 | 4.23                 | 2.78                 |
| Under 10 Bond Index (Return) | 163.28                     | 163.27                                 | 0.006%   | 1.91%       | 1.91% | 7.79%  | 63.28%                        | 4.35                 | 4.23                 | 2.78                 |
| 5 Plus Bond Index (Clean)    | 111.75                     | 111.77                                 | -0.012%  | 2.44%       | 2.44% | 7.41%  | 11.75%                        | 6.51                 | 6.30                 | 3.38                 |
| 5 Plus Bond Index (Return)   | 177.10                     | 177.10                                 | 0.001%   | 2.66%       | 2.66% | 11.12% | 77.10%                        | 6.51                 | 6.30                 | 3.38                 |
| 10 Plus Bond Index (Clean)   | 113.82                     | 113.82                                 | -0.004%  | 3.25%       | 3.25% | 10.41% | 13.82%                        | 8.71                 | 8.38                 | 3.94                 |
| 10 Plus Bond Index (Return)  | 187.31                     | 187.30                                 | 0.009%   | 3.48%       | 3.48% | 14.40% | 87.31%                        | 8.71                 | 8.38                 | 3.94                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4                | Annual              | 100.86         | 3.09       | 282             | 103.95         | 0.00 | 6,849                 | 6,908                  | 7119                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5              | Annual              | 105.45         | 3.06       | 248             | 108.50         | 0.00 | 3,630                 | 3,828                  | 3939                   |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25             | Annual              | 114.47         | 1.51       | 66              | 115.98         | 0.00 | 7                     | 8                      | 9                      |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6              | Annual              | 108.15         | 2.38       | 189             | 110.53         | 0.00 | 10,168                | 10,997                 | 11239                  |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 112.88         | 0.09       | 6               | 112.97         | 0.00 | 6,435                 | 7,264                  | 7270                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 109.60         | 0.07       | 6               | 109.67         | 0.00 | 9,269                 | 10,158                 | 10165                  |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 108.58         | 1.54       | 128             | 110.12         | 0.00 | 7,700                 | 8,368                  | 8487                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 116.06         | 0.10       | 6               | 116.15         | 0.00 | 6,779                 | 7,882                  | 7889                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 107.79         | 2.33       | 189             | 110.12         | 0.00 | 11,809                | 12,729                 | 13004                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 110.78         | 0.08       | 6               | 110.87         | 0.00 | 9,052                 | 10,028                 | 10035                  |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 102.98         | 2.33       | 218             | 105.31         | 0.00 | 5,022                 | 5,185                  | 5302                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 113.11         | 3.33       | 225             | 116.44         | 0.00 | 11,763                | 13,305                 | 13697                  |

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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%                 | 31.80%  | 17.60%  | 8.30%    |        |         |                        |         | 7.30%   | 31.90%   | 17.90% | 8.40%   |        |         |      |      |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.00%                 | 17.60%  | 9.80%   | 4.60%    |        |         |                        |         | 4.00%   | 17.70%   | 9.90%  | 4.70%   |        |         |      |      |
| 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%                | 50.60%  | 28.10%  | 13.20%   |        |         |                        |         | 11.50%  | 50.40%   | 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%   |          | 18.30% | 8.60%   |        |         |      |      |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes      | No      | Yes     | Yes      | No     | No      | 10.50%                |         | 25.90%  | 12.20%   |        |         |                        |         | 10.40%  |          | 25.60% | 12.00%  |        |         |      |      |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | Yes      | No      | No      | Yes      | Yes    | No      | 8.70%                 |         |         | 10.00%   | 14.60% |         |                        |         | 8.60%   |          |        | 10.00%  | 14.50% |         |      |      |
| 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%   | 22.10% |         |                        |         | 13.20%  |          |        | 15.40%  | 22.30% |         |      |      |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 10.40%                |         |         | 12.00%   | 17.40% |         |                        |         | 10.20%  |          |        | 11.90%  | 17.20% |         |      |      |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | Yes      | No      | No      | Yes      | Yes    | No      | 5.40%                 |         |         | 6.20%    | 9.00%  |         |                        |         | 5.40%   |          |        | 6.30%   | 9.10%  |         |      |      |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | Yes      | No      | No      | No       | Yes    | Yes     | 13.80%                |         |         |          | 23.10% | 100.00% |                        |         | 14.00%  |          |        |         | 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<br>24-Oct-2013 | Previous<br>Index Price<br>23-Oct-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 100.86                     | 100.87                                 | -0.013%     | -0.257%     | -0.257% | -1.614% | 0.00                 | 0.21                 | 0.21                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 105.45                     | 105.43                                 | 0.016%      | 0.225%      | 0.225%  | -0.566% | 0.32                 | 1.27                 | 1.26                 |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 114.47                     | 114.47                                 | 0.000%      | 1.168%      | 1.168%  | 1.034%  | 0.20                 | 1.73                 | 1.73                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 108.15                     | 108.12                                 | 0.025%      | 0.773%      | 0.773%  | 1.510%  | 1.23                 | 2.35                 | 2.32                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 112.88                     | 112.87                                 | 0.016%      | 1.513%      | 1.513%  | 3.042%  | 2.09                 | 3.69                 | 3.61                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 109.60                     | 109.62                                 | -0.023%     | 1.783%      | 1.783%  | 4.904%  | 2.43                 | 4.58                 | 4.47                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 108.58                     | 108.59                                 | -0.011%     | 2.186%      | 2.186%  | 7.306%  | 2.73                 | 5.07                 | 4.93                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 116.06                     | 115.97                                 | 0.073%      | 2.137%      | 2.137%  | 5.743%  | 2.93                 | 5.26                 | 5.11                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 107.79                     | 107.79                                 | 0.007%      | 2.321%      | 2.321%  | 6.945%  | 3.15                 | 5.67                 | 5.49                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 110.78                     | 110.90                                 | -0.106%     | 2.328%      | 2.328%  | 6.882%  | 3.25                 | 6.10                 | 5.91                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 102.98                     | 103.00                                 | -0.022%     | 2.884%      | 2.884%  |         | 3.52                 | 7.89                 | 7.62                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 113.11                     | 113.12                                 | -0.004%     | 3.250%      | 3.250%  | 10.456% | 3.94                 | 8.71                 | 8.38                 |

| Return Price Performance |         |                     | Index Price<br>24-Oct-2013 | Previous<br>Index Price<br>23-Oct-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.95                     | 103.95                                 | -0.002%     | 0.003%      | 0.003%  | -2.268% | 0.00                 | 0.21                 | 0.21                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 108.50                     | 108.47                                 | 0.028%      | 0.495%      | 0.495%  | -1.507% | 0.32                 | 1.27                 | 1.26                 |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 115.98                     | 115.96                                 | 0.020%      | 1.641%      | 1.641%  | -0.292% | 0.20                 | 1.73                 | 1.73                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 110.53                     | 110.49                                 | 0.036%      | 1.036%      | 1.036%  | 0.685%  | 1.23                 | 2.35                 | 2.32                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 112.97                     | 112.94                                 | 0.029%      | -2.968%     | -2.968% | 2.086%  | 2.09                 | 3.69                 | 3.61                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 109.67                     | 109.68                                 | -0.012%     | -2.041%     | -2.041% | 4.065%  | 2.43                 | 4.58                 | 4.47                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 110.12                     | 110.12                                 | 0.000%      | 2.430%      | 2.430%  | 6.348%  | 2.73                 | 5.07                 | 4.93                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 116.15                     | 116.05                                 | 0.087%      | -2.587%     | -2.587% | 4.689%  | 2.93                 | 5.26                 | 5.11                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 110.12                     | 110.10                                 | 0.018%      | 2.553%      | 2.553%  | 5.927%  | 3.15                 | 5.67                 | 5.49                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 110.87                     | 110.97                                 | -0.093%     | -1.903%     | -1.903% | 5.925%  | 3.25                 | 6.10                 | 5.91                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 105.31                     | 105.32                                 | -0.011%     | 3.077%      | 3.077%  |         | 3.52                 | 7.89                 | 7.62                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 116.44                     | 116.43                                 | 0.009%      | 3.479%      | 3.479%  | 9.089%  | 3.94                 | 8.71                 | 8.38                 |