

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 01-Oct-2013	Close Value 30-Sep-2013		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.66	107.26	0.376%	0.38%	0.38%	3.46%	7.66%	4.91	4.75	3.38
All Bond Index (Return)	164.91	164.29	0.377%	0.38%	0.38%	6.80%	64.91%	4.91	4.75	3.38
Under 3 Bond Index (Clean)	99.57	99.50	0.069%	0.07%	0.07%	-1.40%	-0.43%	1.54	1.52	1.35
Under 3 Bond Index (Return)	143.14	143.03	0.079%	0.08%	0.08%	1.70%	43.14%	1.54	1.52	1.35
Under 5 Bond Index (Clean)	107.10	106.97	0.130%	0.13%	0.13%	-0.01%	7.10%	2.05	2.02	1.83
Under 5 Bond Index (Return)	155.02	154.81	0.138%	0.14%	0.14%	3.21%	55.02%	2.05	2.02	1.83
Under 10 Bond Index (Clean)	107.66	107.28	0.356%	0.36%	0.36%	2.87%	7.66%	4.32	4.19	3.10
Under 10 Bond Index (Return)	160.80	160.23	0.358%	0.36%	0.36%	6.15%	60.80%	4.32	4.19	3.10
5 Plus Bond Index (Clean)	109.62	109.10	0.483%	0.48%	0.48%	5.36%	9.62%	6.16	5.94	3.60
5 Plus Bond Index (Return)	173.34	172.51	0.481%	0.48%	0.48%	8.76%	73.34%	6.16	5.94	3.60
10 Plus Bond Index (Clean)	110.79	110.23	0.500%	0.50%	0.50%	7.47%	10.79%	8.73	8.37	4.26
10 Plus Bond Index (Return)	181.92	181.01	0.499%	0.50%	0.50%	11.11%	81.92%	8.73	8.37	4.26

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.10	2.84	259	103.93	0.00	6,849	6,924	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.22	2.77	225	107.99	0.00	3,630	3,819	3920
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.99	43	115.46	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.48	2.09	166	109.57	0.00	10,168	10,929	11141
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.55	5.24	348	116.79	0.00	6,389	7,127	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.01	4.29	348	112.30	0.00	9,268	10,010	10408
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.71	1.27	105	107.98	0.00	7,727	8,246	8344
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.16	5.63	348	119.78	0.00	6,781	7,741	8122
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.96	2.05	166	108.01	0.00	11,809	12,513	12755
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.83	4.77	348	113.60	0.00	9,052	9,852	10283
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.67	2.08	195	102.75	0.00	5,000	5,039	5143
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.10	2.99	202	113.09	0.00	11,765	12,951	13303

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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	7.30%	31.90%	24.00%	8.40%			7.30%	32.10%	24.00%	8.40%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.30%	4.60%			4.00%	17.70%	13.20%	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	11.50%	50.40%	37.90%	13.30%			11.40%	50.20%	37.60%	13.20%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.70%	8.70%			7.60%		25.20%	8.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.10%		10.60%			12.30%	15.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	12.40%		8.50%			9.90%	12.20%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%		8.30%			9.60%	11.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%		13.00%			15.10%	18.70%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.80%		10.50%			12.10%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%		5.20%			6.10%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.50%	100.00%	13.60%				19.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Oct-2013	Previous Index Price 30-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.10	101.12	-0.025%	-0.025%	-0.025%	-1.385%	0.12	0.28	0.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.22	105.21	0.010%	0.010%	0.010%	-0.780%	0.67	1.33	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	113.15	1.168%	1.168%	1.168%	1.034%	0.47	1.80	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.48	107.32	0.149%	0.149%	0.149%	0.881%	1.57	2.41	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	111.20	0.315%	0.315%	0.315%	1.826%	2.46	3.58	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.01	107.68	0.306%	0.306%	0.306%	3.382%	2.78	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.71	106.26	0.431%	0.431%	0.431%	5.463%	3.10	5.13	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.16	113.63	0.462%	0.462%	0.462%	4.009%	3.28	5.06	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	105.96	105.35	0.584%	0.584%	0.584%	5.129%	3.46	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.83	108.26	0.526%	0.526%	0.526%	5.000%	3.56	5.89	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.67	100.09	0.576%	0.576%	0.576%		3.81	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.10	109.55	0.500%	0.500%	0.500%	7.514%	4.26	8.73	8.37

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 01-Oct-2013	Previous Index Price 30-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.93	103.95	-0.013%	-0.013%	-0.013%	-2.284%	0.12	0.28	0.28
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.99	107.97	0.020%	0.020%	0.020%	-1.972%	0.67	1.33	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	115.46	114.11	1.178%	1.178%	1.178%	-0.746%	0.47	1.80	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.57	109.39	0.158%	0.158%	0.158%	-0.189%	1.57	2.41	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.43	0.313%	0.313%	0.313%	5.538%	2.46	3.58	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.30	111.96	0.305%	0.305%	0.305%	6.558%	2.78	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.98	107.51	0.436%	0.436%	0.436%	4.278%	3.10	5.13	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.78	119.24	0.454%	0.454%	0.454%	7.958%	3.28	5.06	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	108.01	107.38	0.584%	0.584%	0.584%	3.894%	3.46	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.60	113.02	0.517%	0.517%	0.517%	8.538%	3.56	5.89	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.75	102.17	0.577%	0.577%	0.577%		3.81	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.09	112.52	0.499%	0.499%	0.499%	5.947%	4.26	8.73	8.37