

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 02-Oct-2013	Previous Close Value 01-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.80	107.66	0.125%	0.50%	0.50%	3.59%	7.80%	4.91	4.75	3.35
All Bond Index (Return)	165.13	164.91	0.134%	0.51%	0.51%	6.94%	65.13%	4.91	4.75	3.35
Under 3 Bond Index (Clean)	99.58	99.57	0.012%	0.08%	0.08%	-1.39%	-0.42%	1.53	1.51	1.32
Under 3 Bond Index (Return)	143.17	143.14	0.022%	0.10%	0.10%	1.72%	43.17%	1.53	1.51	1.32
Under 5 Bond Index (Clean)	107.13	107.10	0.023%	0.15%	0.15%	0.01%	7.13%	2.04	2.01	1.81
Under 5 Bond Index (Return)	155.08	155.02	0.034%	0.17%	0.17%	3.24%	55.08%	2.04	2.01	1.81
Under 10 Bond Index (Clean)	107.78	107.66	0.112%	0.47%	0.47%	2.99%	7.78%	4.31	4.18	3.07
Under 10 Bond Index (Return)	161.00	160.80	0.121%	0.48%	0.48%	6.28%	61.00%	4.31	4.18	3.07
5 Plus Bond Index (Clean)	109.81	109.62	0.171%	0.65%	0.65%	5.54%	9.81%	6.15	5.94	3.57
5 Plus Bond Index (Return)	173.64	173.34	0.177%	0.66%	0.66%	8.95%	73.64%	6.15	5.94	3.57
10 Plus Bond Index (Clean)	111.02	110.79	0.210%	0.71%	0.71%	7.70%	11.02%	8.73	8.37	4.24
10 Plus Bond Index (Return)	182.31	181.92	0.218%	0.72%	0.72%	11.35%	82.31%	8.73	8.37	4.24

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	101.08	2.85	260	103.93	0.00	6,849	6,923	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.23	2.79	226	108.02	0.00	3,630	3,820	3921
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.01	44	115.48	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.50	2.11	167	109.61	0.00	10,168	10,931	11145
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.61	5.26	349	116.87	0.00	6,389	7,131	7467
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.11	4.30	349	112.42	0.00	9,256	10,020	10418
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.86	1.28	106	108.14	0.00	7,727	8,257	8356
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.29	5.64	349	119.93	0.00	6,781	7,750	8132
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.16	2.06	167	108.22	0.00	11,809	12,536	12779
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.03	4.78	349	113.81	0.00	9,052	9,869	10302
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.97	2.09	196	103.06	0.00	5,000	5,048	5153
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.33	3.00	203	113.33	0.00	11,765	12,981	13334

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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	7.30%	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%	13.10%				
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	13.20%			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%				5.30%			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%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2013	Previous Index Price 01-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.08	101.10	-0.012%	-0.037%	-0.037%	-1.397%	0.05	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.23	105.22	0.014%	0.024%	0.024%	-0.766%	0.64	1.33	1.32
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.44	1.79	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.50	107.48	0.026%	0.175%	0.175%	0.908%	1.55	2.41	2.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.61	111.55	0.056%	0.371%	0.371%	1.883%	2.44	3.57	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.11	108.01	0.097%	0.404%	0.404%	3.482%	2.75	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.86	106.71	0.141%	0.572%	0.572%	5.612%	3.07	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.29	114.16	0.114%	0.576%	0.576%	4.127%	3.25	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	106.16	105.96	0.186%	0.771%	0.771%	5.325%	3.43	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.03	108.83	0.176%	0.704%	0.704%	5.186%	3.53	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.97	100.67	0.296%	0.874%	0.874%		3.77	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.33	110.10	0.211%	0.712%	0.712%	7.741%	4.24	8.73	8.37

Return Price Performance			Index Price 02-Oct-2013	Previous Index Price 01-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.93	103.93	-0.001%	-0.014%	-0.014%	-2.285%	0.05	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.02	107.99	0.026%	0.046%	0.046%	-1.946%	0.64	1.33	1.32
IE0004680173	0468017	8.25 Treas Bnd 2015	115.48	115.46	0.020%	1.198%	1.198%	-0.726%	0.44	1.79	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.61	109.57	0.037%	0.195%	0.195%	-0.153%	1.55	2.41	2.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.87	116.79	0.066%	0.380%	0.380%	5.608%	2.44	3.57	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.42	112.30	0.104%	0.410%	0.410%	6.669%	2.75	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	107.98	0.150%	0.587%	0.587%	4.435%	3.07	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.93	119.78	0.122%	0.576%	0.576%	8.089%	3.25	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	108.22	108.01	0.194%	0.779%	0.779%	4.096%	3.43	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.81	113.60	0.181%	0.699%	0.699%	8.735%	3.53	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.06	102.75	0.300%	0.878%	0.878%		3.77	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.33	113.09	0.218%	0.719%	0.719%	6.179%	4.24	8.73	8.37