

Irish Stock Exchange Daily Bond Index Report

Friday 4 October, 2013

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

Bond Indices Performance

Index	Close Value 04-Oct-2013	Previous Close Value 03-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.99	107.91	0.073%	0.68%	0.68%	3.78%	7.99%	4.91	4.75	3.31
All Bond Index (Return)	165.46	165.32	0.083%	0.71%	0.71%	7.15%	65.46%	4.91	4.75	3.31
Under 3 Bond Index (Clean)	99.62	99.61	0.010%	0.12%	0.12%	-1.36%	-0.38%	1.53	1.51	1.29
Under 3 Bond Index (Return)	143.25	143.22	0.021%	0.16%	0.16%	1.78%	43.25%	1.53	1.51	1.29
Under 5 Bond Index (Clean)	107.18	107.16	0.024%	0.20%	0.20%	0.06%	7.18%	2.04	2.00	1.78
Under 5 Bond Index (Return)	155.19	155.13	0.035%	0.24%	0.24%	3.32%	55.19%	2.04	2.00	1.78
Under 10 Bond Index (Clean)	107.95	107.87	0.072%	0.62%	0.62%	3.15%	7.95%	4.31	4.18	3.03
Under 10 Bond Index (Return)	161.27	161.14	0.082%	0.65%	0.65%	6.46%	61.27%	4.31	4.18	3.03
5 Plus Bond Index (Clean)	110.07	109.97	0.095%	0.90%	0.90%	5.79%	10.07%	6.15	5.94	3.53
5 Plus Bond Index (Return)	174.09	173.91	0.104%	0.92%	0.92%	9.23%	74.09%	6.15	5.94	3.53
10 Plus Bond Index (Clean)	111.43	111.34	0.077%	1.08%	1.08%	8.09%	11.43%	8.73	8.38	4.20
10 Plus Bond Index (Return)	183.01	182.85	0.088%	1.11%	1.11%	11.78%	83.01%	8.73	8.38	4.20

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	101.06	2.87	262	103.93	0.00	6,849	6,921	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.26	2.81	228	108.07	0.00	3,630	3,821	3923
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.05	46	115.52	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	2.13	169	109.72	0.00	10,168	10,940	11156
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.72	5.29	351	117.01	0.00	6,389	7,138	7476
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.32	4.33	351	112.65	0.00	9,256	10,025	10426
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.07	1.30	108	108.37	0.00	7,721	8,268	8368
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.50	5.67	351	120.17	0.00	6,787	7,770	8155
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.43	2.08	169	108.51	0.00	11,809	12,568	12814
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.21	4.81	351	114.02	0.00	9,052	9,890	10325
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.24	2.12	198	103.36	0.00	5,000	5,062	5168
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.74	3.03	205	113.77	0.00	11,766	13,030	13386

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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%					7.20%	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%					11.30%	50.20%	37.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.80%	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%			15.30%	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%			12.20%	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	13.70%				19.60%	100.00%			13.60%				19.50%	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 04-Oct-2013	Previous Index Price 03-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	101.06	101.08	-0.015%	-0.059%	-0.059%	-1.419%	0.05	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.26	105.27	-0.009%	0.048%	0.048%	-0.742%	0.61	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.42	1.79	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.55	0.033%	0.252%	0.252%	0.985%	1.51	2.40	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.72	111.64	0.067%	0.466%	0.466%	1.979%	2.41	3.57	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.32	108.26	0.051%	0.594%	0.594%	3.678%	2.71	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.07	106.90	0.159%	0.770%	0.770%	5.819%	3.03	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.50	114.40	0.083%	0.761%	0.761%	4.319%	3.22	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	106.43	106.28	0.136%	1.025%	1.025%	5.591%	3.38	5.71	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.21	109.18	0.032%	0.875%	0.875%	5.364%	3.50	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.24	101.08	0.158%	1.149%	1.149%		3.74	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.74	110.65	0.077%	1.082%	1.082%	8.136%	4.20	8.73	8.38

Return Price Performance			Index Price 04-Oct-2013	Previous Index Price 03-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	103.94	-0.004%	-0.015%	-0.015%	-2.286%	0.05	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.07	108.07	0.002%	0.092%	0.092%	-1.902%	0.61	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	115.52	115.50	0.020%	1.238%	1.238%	-0.687%	0.42	1.79	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.72	109.67	0.044%	0.293%	0.293%	-0.055%	1.51	2.40	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.01	116.92	0.078%	0.496%	0.496%	5.731%	2.41	3.57	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.65	112.58	0.060%	0.615%	0.615%	6.887%	2.71	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.37	108.19	0.168%	0.805%	0.805%	4.661%	3.03	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.17	120.06	0.092%	0.780%	0.780%	8.308%	3.22	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	108.51	108.35	0.145%	1.051%	1.051%	4.377%	3.38	5.71	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.02	113.97	0.042%	0.887%	0.887%	8.937%	3.50	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.36	103.19	0.166%	1.168%	1.168%		3.74	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.77	113.67	0.088%	1.106%	1.106%	6.586%	4.20	8.73	8.38