

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Oct-2013	Previous Close Value 07-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.22	108.09	0.115%	0.89%	0.89%	4.00%	8.22%	4.91	4.75	3.27
All Bond Index (Return)	165.87	165.67	0.123%	0.96%	0.96%	7.42%	65.87%	4.91	4.75	3.27
Under 3 Bond Index (Clean)	99.62	99.61	0.011%	0.12%	0.12%	-1.35%	-0.38%	1.52	1.50	1.28
Under 3 Bond Index (Return)	143.32	143.29	0.022%	0.21%	0.21%	1.83%	43.32%	1.52	1.50	1.28
Under 5 Bond Index (Clean)	107.21	107.18	0.021%	0.23%	0.23%	0.08%	7.21%	2.03	2.00	1.77
Under 5 Bond Index (Return)	155.29	155.24	0.032%	0.31%	0.31%	3.39%	55.29%	2.03	2.00	1.77
Under 10 Bond Index (Clean)	108.12	108.04	0.077%	0.78%	0.78%	3.31%	8.12%	4.30	4.18	2.99
Under 10 Bond Index (Return)	161.60	161.46	0.086%	0.85%	0.85%	6.67%	61.60%	4.30	4.18	2.99
5 Plus Bond Index (Clean)	110.39	110.22	0.155%	1.19%	1.19%	6.09%	10.39%	6.15	5.94	3.49
5 Plus Bond Index (Return)	174.66	174.37	0.162%	1.25%	1.25%	9.58%	74.66%	6.15	5.94	3.49
10 Plus Bond Index (Clean)	111.98	111.59	0.351%	1.59%	1.59%	8.64%	11.98%	8.73	8.38	4.14
10 Plus Bond Index (Return)	184.00	183.35	0.356%	1.65%	1.65%	12.38%	84.00%	8.73	8.38	4.14

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.06	2.92	266	103.97	0.00	6,849	6,921	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.26	2.86	232	108.12	0.00	3,630	3,821	3925
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.15	50	115.62	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	2.18	173	109.77	0.00	10,168	10,940	11162
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.81	5.35	355	117.16	0.00	6,389	7,144	7485
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.45	4.38	355	112.82	0.00	9,257	10,037	10442
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.31	1.35	112	108.66	0.00	7,721	8,286	8390
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.83	5.74	355	120.57	0.00	6,787	7,793	8183
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.68	2.13	173	108.81	0.00	11,809	12,598	12849
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.54	4.86	355	114.40	0.00	9,052	9,916	10356
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.50	2.16	202	103.66	0.00	5,010	5,075	5183
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.29	3.09	209	114.38	0.00	11,760	13,095	13459

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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	7.20%	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	11.40%	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%	15.00%				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%			13.70%				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			Index Price 08-Oct-2013	Previous Index Price 07-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	101.03	0.025%	-0.061%	-0.061%	-1.421%	0.02	0.26	0.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.26	105.24	0.017%	0.048%	0.048%	-0.742%	0.59	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.40	1.78	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.59	0.000%	0.256%	0.256%	0.989%	1.50	2.39	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.81	111.75	0.054%	0.549%	0.549%	2.063%	2.38	3.56	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.45	108.36	0.078%	0.712%	0.712%	3.800%	2.68	4.44	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.31	107.19	0.112%	0.996%	0.996%	6.056%	2.98	5.11	4.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.83	114.67	0.140%	1.059%	1.059%	4.627%	3.16	5.04	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	106.68	106.55	0.127%	1.264%	1.264%	5.841%	3.34	5.71	5.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.54	109.44	0.089%	1.180%	1.180%	5.683%	3.45	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.50	101.41	0.094%	1.406%	1.406%		3.71	7.92	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.29	110.90	0.352%	1.588%	1.588%	8.678%	4.14	8.73	8.38

Return Price Performance			Index Price 08-Oct-2013	Previous Index Price 07-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	103.97	103.94	0.035%	0.025%	0.025%	-2.246%	0.02	0.26	0.26
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.12	108.09	0.028%	0.138%	0.138%	-1.856%	0.59	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	115.62	115.59	0.020%	1.319%	1.319%	-0.608%	0.40	1.78	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.77	109.76	0.011%	0.344%	0.344%	-0.005%	1.50	2.39	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.16	117.08	0.064%	0.627%	0.627%	5.868%	2.38	3.56	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.82	112.72	0.087%	0.774%	0.774%	7.055%	2.68	4.44	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.66	108.53	0.122%	1.073%	1.073%	4.940%	2.98	5.11	4.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.57	120.40	0.146%	1.117%	1.117%	8.670%	3.16	5.04	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	108.81	108.67	0.135%	1.333%	1.333%	4.667%	3.34	5.71	5.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.40	114.29	0.097%	1.227%	1.227%	9.305%	3.45	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.66	103.55	0.101%	1.461%	1.461%		3.71	7.92	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.38	113.98	0.355%	1.651%	1.651%	7.161%	4.14	8.73	8.38