

Irish Stock Exchange Daily Bond Index Report

Friday 11 October, 2013

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Bond Indices Performance

Index	Close Value 11-Oct-2013	Previous Close Value 10-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.23	108.17	0.052%	0.90%	0.90%	4.01%	8.23%	4.89	4.74	3.27
All Bond Index (Return)	165.94	165.84	0.062%	1.01%	1.01%	7.47%	65.94%	4.89	4.74	3.27
Under 3 Bond Index (Clean)	99.63	99.63	0.006%	0.13%	0.13%	-1.34%	-0.37%	1.51	1.49	1.24
Under 3 Bond Index (Return)	143.39	143.36	0.017%	0.25%	0.25%	1.88%	43.39%	1.51	1.49	1.24
Under 5 Bond Index (Clean)	107.23	107.22	0.006%	0.25%	0.25%	0.10%	7.23%	2.02	1.99	1.74
Under 5 Bond Index (Return)	155.38	155.35	0.018%	0.37%	0.37%	3.45%	55.38%	2.02	1.99	1.74
Under 10 Bond Index (Clean)	108.13	108.07	0.057%	0.79%	0.79%	3.32%	8.13%	4.29	4.17	2.99
Under 10 Bond Index (Return)	161.67	161.56	0.067%	0.90%	0.90%	6.72%	61.67%	4.29	4.17	2.99
5 Plus Bond Index (Clean)	110.39	110.31	0.072%	1.19%	1.19%	6.10%	10.39%	6.13	5.93	3.48
5 Plus Bond Index (Return)	174.72	174.58	0.081%	1.29%	1.29%	9.63%	74.72%	6.13	5.93	3.48
10 Plus Bond Index (Clean)	112.01	111.99	0.020%	1.61%	1.61%	8.66%	12.01%	8.72	8.37	4.13
10 Plus Bond Index (Return)	184.11	184.05	0.033%	1.71%	1.71%	12.45%	84.11%	8.72	8.37	4.13

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.99	2.95	269	103.94	0.00	6,849	6,916	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.27	2.90	235	108.16	0.00	3,630	3,821	3926
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.22	53	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	2.22	176	109.88	0.00	10,168	10,948	11173
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.86	5.40	358	117.26	0.00	6,391	7,150	7494
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.53	4.41	358	112.94	0.00	9,268	10,058	10467
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.56	1.39	115	108.95	0.00	7,722	8,305	8412
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.73	5.79	358	120.52	0.00	6,787	7,786	8179
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.56	2.17	176	108.73	0.00	11,809	12,583	12839
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.43	4.90	358	114.33	0.00	9,052	9,906	10350
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.58	2.19	205	103.77	0.00	5,018	5,099	5209
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.32	3.14	212	114.45	0.00	11,761	13,090	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%	32.00%	24.00%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.20%	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%	50.50%	38.00%	13.30%					11.30%	50.30%	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%			10.10%	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%	18.80%				13.00%			15.10%	18.60%			
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%			6.20%	7.60%				5.30%			6.10%	7.60%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 11-Oct-2013	Previous Index Price 10-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	100.99	101.00	-0.010%	-0.131%	-0.131%	-1.490%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.27	105.25	0.011%	0.054%	0.054%	-0.736%	0.55	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.34	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.65	0.014%	0.326%	0.326%	1.060%	1.46	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.86	111.85	0.006%	0.594%	0.594%	2.109%	2.36	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.53	108.47	0.051%	0.789%	0.789%	3.879%	2.66	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.56	107.32	0.221%	1.228%	1.228%	6.300%	2.93	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.73	114.72	0.009%	0.971%	0.971%	4.536%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	106.56	106.47	0.085%	1.149%	1.149%	5.720%	3.36	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.43	109.36	0.061%	1.078%	1.078%	5.576%	3.46	5.86	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.58	101.49	0.092%	1.489%	1.489%		3.70	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.32	111.29	0.020%	1.611%	1.611%	8.703%	4.13	8.72	8.37

Return Price Performance			Index Price 11-Oct-2013	Previous Index Price 10-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	103.94	103.93	0.001%	-0.012%	-0.012%	-2.282%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.16	108.14	0.023%	0.179%	0.179%	-1.816%	0.55	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	115.66	0.020%	1.379%	1.379%	-0.548%	0.34	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.88	109.86	0.025%	0.447%	0.447%	0.098%	1.46	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.26	117.23	0.020%	0.709%	0.709%	5.955%	2.36	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	112.87	0.059%	0.880%	0.880%	7.168%	2.66	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.95	108.70	0.229%	1.337%	1.337%	5.213%	2.93	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.52	120.49	0.022%	1.073%	1.073%	8.624%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	108.63	0.094%	1.253%	1.253%	4.584%	3.36	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.33	114.25	0.071%	1.166%	1.166%	9.239%	3.46	5.86	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.77	103.67	0.099%	1.574%	1.574%		3.70	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.45	114.41	0.032%	1.713%	1.713%	7.226%	4.13	8.72	8.37