

Irish Stock Exchange Daily Bond Index Report

Monday 14 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Oct-2013	Previous Close Value 11-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.42	108.23	0.180%	1.08%	1.08%	4.19%	8.42%	4.90	4.74	3.23
All Bond Index (Return)	166.29	165.94	0.210%	1.22%	1.22%	7.69%	66.29%	4.90	4.74	3.23
Under 3 Bond Index (Clean)	99.68	99.63	0.047%	0.18%	0.18%	-1.29%	-0.32%	1.50	1.49	1.21
Under 3 Bond Index (Return)	143.50	143.39	0.080%	0.33%	0.33%	1.96%	43.50%	1.50	1.49	1.21
Under 5 Bond Index (Clean)	107.28	107.23	0.049%	0.30%	0.30%	0.15%	7.28%	2.02	1.99	1.71
Under 5 Bond Index (Return)	155.51	155.38	0.083%	0.45%	0.45%	3.53%	55.51%	2.02	1.99	1.71
Under 10 Bond Index (Clean)	108.31	108.13	0.166%	0.96%	0.96%	3.49%	8.31%	4.29	4.17	2.95
Under 10 Bond Index (Return)	161.98	161.67	0.196%	1.09%	1.09%	6.93%	61.98%	4.29	4.17	2.95
5 Plus Bond Index (Clean)	110.65	110.39	0.236%	1.43%	1.43%	6.35%	10.65%	6.13	5.93	3.44
5 Plus Bond Index (Return)	175.19	174.72	0.265%	1.55%	1.55%	9.92%	75.19%	6.13	5.93	3.44
10 Plus Bond Index (Clean)	112.31	112.01	0.265%	1.88%	1.88%	8.95%	12.31%	8.72	8.37	4.10
10 Plus Bond Index (Return)	184.66	184.11	0.297%	2.01%	2.01%	12.78%	84.66%	8.72	8.37	4.10

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	100.99	2.98	272	103.97	0.00	6,849	6,916	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.30	2.93	238	108.23	0.00	3,630	3,822	3929
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.28	56	115.75	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	2.26	179	110.01	0.00	10,168	10,957	11186
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.93	5.44	361	117.37	0.00	6,396	7,154	7501
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.69	4.45	361	113.14	0.00	9,268	10,073	10486
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.66	1.42	118	109.08	0.00	7,723	8,313	8423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.04	5.84	361	120.87	0.00	6,787	7,807	8203
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.82	2.21	179	109.02	0.00	11,810	12,614	12874
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.80	4.95	361	114.74	0.00	9,052	9,939	10386
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.91	2.22	208	104.13	0.00	5,018	5,114	5226
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.61	3.18	215	114.79	0.00	11,761	13,126	13500

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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%	23.90%	8.30%				
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%	13.20%					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%	8.60%					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%			15.20%	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%			13.70%				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 14-Oct-2013	Previous Index Price 11-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	100.99	0.002%	-0.129%	-0.129%	-1.488%	0.00	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.30	105.27	0.028%	0.083%	0.083%	-0.707%	0.52	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.33	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.67	0.082%	0.408%	0.408%	1.142%	1.42	2.38	2.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.93	111.86	0.058%	0.652%	0.652%	2.168%	2.34	3.55	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.69	108.53	0.147%	0.938%	0.938%	4.033%	2.62	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.66	107.56	0.091%	1.320%	1.320%	6.397%	2.91	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.04	114.73	0.266%	1.239%	1.239%	4.813%	3.12	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	106.82	106.56	0.244%	1.395%	1.395%	5.978%	3.31	5.69	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.80	109.43	0.334%	1.415%	1.415%	5.929%	3.40	5.86	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.91	101.58	0.322%	1.815%	1.815%		3.66	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.61	111.32	0.265%	1.880%	1.880%	8.991%	4.10	8.72	8.37

Return Price Performance			Index Price 14-Oct-2013	Previous Index Price 11-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%	0.023%	0.023%	-2.248%	0.00	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.23	108.16	0.062%	0.241%	0.241%	-1.756%	0.52	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	115.75	115.69	0.059%	1.439%	1.439%	-0.490%	0.33	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	110.01	109.88	0.114%	0.561%	0.561%	0.212%	1.42	2.38	2.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.37	117.26	0.094%	0.804%	0.804%	6.054%	2.34	3.55	3.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.14	112.94	0.174%	1.056%	1.056%	7.355%	2.62	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.08	108.95	0.123%	1.461%	1.461%	5.342%	2.91	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.87	120.52	0.294%	1.370%	1.370%	8.943%	3.12	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	109.02	108.73	0.273%	1.529%	1.529%	4.870%	3.31	5.69	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.74	114.33	0.355%	1.525%	1.525%	9.627%	3.40	5.86	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.13	103.77	0.346%	1.925%	1.925%		3.66	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.79	114.45	0.297%	2.015%	2.015%	7.545%	4.10	8.72	8.37