

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 October, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Oct-2013	Previous Close Value 14-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.39	108.42	-0.030%	1.05%	1.05%	4.16%	8.39%	4.97	4.82	3.23
All Bond Index (Return)	166.26	166.29	-0.017%	1.20%	1.20%	7.67%	66.26%	4.97	4.82	3.23
Under 3 Bond Index (Clean)	99.65	99.68	-0.031%	0.15%	0.15%	-1.32%	-0.35%	1.50	1.48	1.22
Under 3 Bond Index (Return)	143.47	143.50	-0.019%	0.31%	0.31%	1.94%	43.47%	1.50	1.48	1.22
Under 5 Bond Index (Clean)	107.26	107.28	-0.021%	0.28%	0.28%	0.13%	7.26%	2.06	2.03	1.73
Under 5 Bond Index (Return)	155.49	155.51	-0.009%	0.44%	0.44%	3.52%	55.49%	2.06	2.03	1.73
Under 10 Bond Index (Clean)	108.26	108.31	-0.043%	0.92%	0.92%	3.45%	8.26%	4.38	4.26	2.96
Under 10 Bond Index (Return)	161.93	161.98	-0.030%	1.06%	1.06%	6.90%	61.93%	4.38	4.26	2.96
5 Plus Bond Index (Clean)	110.62	110.65	-0.034%	1.39%	1.39%	6.31%	10.62%	6.23	6.02	3.44
5 Plus Bond Index (Return)	175.15	175.19	-0.021%	1.53%	1.53%	9.89%	75.15%	6.23	6.02	3.44
10 Plus Bond Index (Clean)	112.36	112.31	0.049%	1.93%	1.93%	9.00%	12.36%	8.72	8.37	4.10
10 Plus Bond Index (Return)	184.77	184.66	0.061%	2.08%	2.08%	12.85%	84.77%	8.72	8.37	4.10

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	100.96	2.99	273	103.95	0.00	6,849	6,915	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.29	2.95	239	108.23	0.00	3,630	3,822	3929
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.31	57	115.78	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.71	2.27	180	109.98	0.00	10,168	10,952	11183
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	5.46	362	117.39	0.00	6,396	7,160	7509
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.68	4.46	362	113.14	0.00	9,268	10,072	10486
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.64	1.44	119	109.07	0.00	7,722	8,313	8424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.94	5.85	362	120.79	0.00	6,792	7,800	8198
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.76	2.22	180	108.98	0.00	11,810	12,608	12870
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.72	4.96	362	114.68	0.00	9,052	9,932	10381
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.79	2.23	209	104.02	0.00	5,018	5,108	5220
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.67	3.20	216	114.86	0.00	11,761	13,133	13508

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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%	8.70%			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%			10.10%	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%	11.60%		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%				19.60%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 15-Oct-2013	Previous Index Price 14-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.96	100.99	-0.027%	-0.155%	-0.155%	-1.514%	0.05	0.24	0.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.29	105.30	-0.007%	0.076%	0.076%	-0.714%	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%	0.32	1.76	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	107.71	107.75	-0.042%	0.366%	0.366%	1.100%	1.43	2.38	2.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	111.93	0.009%	0.661%	0.661%	2.177%	2.34	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.68	108.69	-0.009%	0.929%	0.929%	4.023%	2.63	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.64	107.66	-0.021%	1.299%	1.299%	6.374%	2.92	5.09	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.94	115.04	-0.085%	1.153%	1.153%	4.724%	3.13	5.28	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	106.76	106.82	-0.056%	1.338%	1.338%	5.918%	3.32	5.69	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.72	109.80	-0.068%	1.346%	1.346%	5.856%	3.42	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.79	101.91	-0.123%	1.690%	1.690%		3.67	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.67	111.61	0.049%	1.931%	1.931%	9.045%	4.10	8.72	8.37

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 15-Oct-2013	Previous Index Price 14-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.95	103.97	-0.016%	0.007%	0.007%	-2.264%	0.05	0.24	0.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.23	108.23	0.005%	0.245%	0.245%	-1.751%	0.52	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	115.78	115.75	0.020%	1.459%	1.459%	-0.470%	0.32	1.76	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.98	110.01	-0.029%	0.532%	0.532%	0.183%	1.43	2.38	2.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.39	117.37	0.021%	0.825%	0.825%	6.077%	2.34	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.14	113.14	0.003%	1.058%	1.058%	7.358%	2.63	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.07	109.08	-0.009%	1.452%	1.452%	5.333%	2.92	5.09	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.79	120.87	-0.067%	1.302%	1.302%	8.870%	3.13	5.28	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	108.98	109.02	-0.043%	1.485%	1.485%	4.825%	3.32	5.69	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.68	114.74	-0.053%	1.471%	1.471%	9.569%	3.42	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.02	104.13	-0.109%	1.814%	1.814%		3.67	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.86	114.79	0.061%	2.077%	2.077%	7.610%	4.10	8.72	8.37