

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Oct-2013	Previous Close Value 15-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.61	108.39	0.203%	1.26%	1.26%	4.37%	8.61%	4.97	4.82	3.19
All Bond Index (Return)	166.61	166.26	0.208%	1.41%	1.41%	7.90%	66.61%	4.97	4.82	3.19
Under 3 Bond Index (Clean)	99.71	99.65	0.057%	0.21%	0.21%	-1.27%	-0.29%	1.49	1.48	1.17
Under 3 Bond Index (Return)	143.57	143.47	0.067%	0.38%	0.38%	2.01%	43.57%	1.49	1.48	1.17
Under 5 Bond Index (Clean)	107.36	107.26	0.093%	0.37%	0.37%	0.23%	7.36%	2.05	2.02	1.68
Under 5 Bond Index (Return)	155.65	155.49	0.102%	0.55%	0.55%	3.63%	55.65%	2.05	2.02	1.68
Under 10 Bond Index (Clean)	108.47	108.26	0.187%	1.10%	1.10%	3.64%	8.47%	4.38	4.25	2.91
Under 10 Bond Index (Return)	162.25	161.93	0.193%	1.26%	1.26%	7.10%	62.25%	4.38	4.25	2.91
5 Plus Bond Index (Clean)	110.89	110.62	0.250%	1.65%	1.65%	6.58%	10.89%	6.22	6.02	3.40
5 Plus Bond Index (Return)	175.59	175.15	0.253%	1.79%	1.79%	10.17%	75.59%	6.22	6.02	3.40
10 Plus Bond Index (Clean)	112.70	112.36	0.303%	2.24%	2.24%	9.33%	12.70%	8.71	8.37	4.06
10 Plus Bond Index (Return)	185.34	184.77	0.306%	2.39%	2.39%	13.20%	85.34%	8.71	8.37	4.06

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	100.94	3.00	274	103.94	0.00	6,849	6,913	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.34	2.96	240	108.29	0.00	3,630	3,824	3931
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.33	58	115.80	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.83	2.28	181	110.11	0.00	10,168	10,965	11197
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.16	5.47	363	117.63	0.00	6,394	7,174	7524
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.89	4.48	363	113.37	0.00	9,256	10,092	10507
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.83	1.45	120	109.28	0.00	7,722	8,326	8438
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.16	5.87	363	121.03	0.00	6,792	7,821	8220
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.02	2.23	181	109.25	0.00	11,810	12,639	12903
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.06	4.97	363	115.03	0.00	9,052	9,962	10412
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.12	2.24	210	104.36	0.00	5,018	5,124	5237
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.00	3.21	217	115.21	0.00	11,761	13,173	13551

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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%	31.80%	23.90%	8.30%			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%		25.30%	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%			15.30%	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 16-Oct-2013	Previous Index Price 15-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.94	100.96	-0.025%	-0.180%	-0.180%	-1.538%	0.02	0.24	0.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.34	105.29	0.045%	0.121%	0.121%	-0.670%	0.46	1.29	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.29	1.75	1.75
IE0006857530	0685753	4.6 Treas Bnd 2016	107.83	107.71	0.113%	0.480%	0.480%	1.215%	1.38	2.37	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.16	111.94	0.204%	0.866%	0.866%	2.385%	2.28	3.71	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.89	108.68	0.195%	1.126%	1.126%	4.226%	2.58	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.83	107.64	0.184%	1.485%	1.485%	6.570%	2.88	5.09	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.16	114.94	0.190%	1.345%	1.345%	4.923%	3.09	5.28	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	107.02	106.76	0.245%	1.587%	1.587%	6.178%	3.28	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.06	109.72	0.305%	1.655%	1.655%	6.179%	3.36	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.12	101.79	0.324%	2.020%	2.020%		3.63	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.00	111.67	0.303%	2.239%	2.239%	9.375%	4.06	8.71	8.37

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Oct-2013	Previous Index Price 15-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	103.95	-0.013%	-0.007%	-0.007%	-2.277%	0.02	0.24	0.24
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.29	108.23	0.055%	0.301%	0.301%	-1.697%	0.46	1.29	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	115.80	115.78	0.020%	1.479%	1.479%	-0.450%	0.29	1.75	1.75
IE0006857530	0685753	4.6 Treas Bnd 2016	110.11	109.98	0.123%	0.655%	0.655%	0.306%	1.38	2.37	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.63	117.39	0.206%	1.033%	1.033%	6.296%	2.28	3.71	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.37	113.14	0.198%	1.259%	1.259%	7.570%	2.58	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	109.07	0.192%	1.646%	1.646%	5.535%	2.88	5.09	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.03	120.79	0.193%	1.498%	1.498%	9.080%	3.09	5.28	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.25	108.98	0.252%	1.741%	1.741%	5.089%	3.28	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.03	114.68	0.304%	1.780%	1.780%	9.902%	3.36	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.36	104.02	0.328%	2.148%	2.148%		3.63	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.21	114.86	0.306%	2.390%	2.390%	7.940%	4.06	8.71	8.37