

Irish Stock Exchange Daily Bond Index Report

Friday 18 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Oct-2013	Previous Close Value 17-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.85	108.86	-0.012%	1.48%	1.48%	4.61%	8.85%	4.97	4.82	3.14
All Bond Index (Return)	167.01	167.00	0.001%	1.65%	1.65%	8.15%	67.01%	4.97	4.82	3.14
Under 3 Bond Index (Clean)	99.75	99.74	0.004%	0.25%	0.25%	-1.23%	-0.25%	1.49	1.47	1.13
Under 3 Bond Index (Return)	143.66	143.64	0.015%	0.44%	0.44%	2.07%	43.66%	1.49	1.47	1.13
Under 5 Bond Index (Clean)	107.46	107.45	0.008%	0.46%	0.46%	0.32%	7.46%	2.05	2.02	1.62
Under 5 Bond Index (Return)	155.83	155.80	0.020%	0.66%	0.66%	3.74%	55.83%	2.05	2.02	1.62
Under 10 Bond Index (Clean)	108.69	108.70	-0.005%	1.31%	1.31%	3.86%	8.69%	4.37	4.25	2.86
Under 10 Bond Index (Return)	162.61	162.60	0.007%	1.49%	1.49%	7.34%	62.61%	4.37	4.25	2.86
5 Plus Bond Index (Clean)	111.19	111.22	-0.026%	1.92%	1.92%	6.87%	11.19%	6.51	6.29	3.46
5 Plus Bond Index (Return)	176.10	176.12	-0.014%	2.08%	2.08%	10.49%	76.10%	6.51	6.29	3.46
10 Plus Bond Index (Clean)	113.04	113.11	-0.059%	2.55%	2.55%	9.66%	13.04%	8.71	8.37	4.03
10 Plus Bond Index (Return)	185.93	186.02	-0.045%	2.72%	2.72%	13.56%	85.93%	8.71	8.37	4.03

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	100.92	3.03	276	103.95	0.00	6,849	6,912	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.36	2.98	242	108.34	0.00	3,630	3,824	3933
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.38	60	115.85	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.92	2.31	183	110.23	0.00	10,168	10,974	11208
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.44	0.00	0	112.44	5.50	6,394	7,190	7541
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.17	0.00	0	109.17	4.50	9,256	10,104	10520
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.10	1.47	122	109.57	0.00	7,707	8,331	8444
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.49	0.00	0	115.49	5.90	6,797	7,849	8250
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.32	2.26	183	109.58	0.00	11,809	12,674	12941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.34	0.00	0	110.34	5.00	9,052	9,988	10441
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.44	2.27	212	104.71	0.00	5,000	5,141	5254
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.34	3.24	219	115.58	0.00	11,761	13,213	13594

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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%									
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.20%	4.60%									
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	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%									
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.90%	8.70%									
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	No	No	10.50%			12.20%									
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.60%					8.50%	9.90%	14.30%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.70%					8.30%	9.60%	14.00%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.20%					13.00%	15.10%	22.00%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	17.50%					10.50%	12.20%	17.70%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	9.00%					5.30%	6.10%	8.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				23.10%	100.00%				13.70%		23.10%	100.00%
									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 18-Oct-2013	Previous Index Price 17-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	100.92	100.92	0.002%	-0.198%	-0.198%	-1.556%	0.00	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.36	105.36	0.000%	0.140%	0.140%	-0.651%	0.43	1.28	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.27	1.75	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	107.92	107.91	0.006%	0.564%	0.564%	1.299%	1.34	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.44	112.42	0.020%	1.118%	1.118%	2.641%	2.21	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.17	109.15	0.014%	1.381%	1.381%	4.489%	2.52	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.10	108.20	-0.090%	1.735%	1.735%	6.832%	2.83	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.49	115.44	0.041%	1.637%	1.637%	5.225%	3.03	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	107.32	107.29	0.025%	1.872%	1.872%	6.476%	3.23	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.34	110.38	-0.032%	1.921%	1.921%	6.457%	3.32	6.11	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.44	102.50	-0.057%	2.345%	2.345%		3.59	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.34	112.41	-0.060%	2.550%	2.550%	9.707%	4.03	8.71	8.37

Return Price Performance			Index Price 18-Oct-2013	Previous Index Price 17-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	103.95	103.93	0.013%	-0.002%	-0.002%	-2.272%	0.00	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.34	108.33	0.012%	0.343%	0.343%	-1.656%	0.43	1.28	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	115.82	0.020%	1.520%	1.520%	-0.411%	0.27	1.75	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	110.23	110.21	0.018%	0.761%	0.761%	0.411%	1.34	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.44	117.91	-4.633%	-3.424%	-3.424%	1.607%	2.21	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.17	113.64	-3.936%	-2.493%	-2.493%	3.585%	2.52	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.57	109.65	-0.078%	1.915%	1.915%	5.814%	2.83	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.49	121.33	-4.810%	-3.144%	-3.144%	4.091%	3.03	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.58	109.54	0.037%	2.043%	2.043%	5.401%	3.23	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.34	115.36	-4.352%	-2.365%	-2.365%	5.426%	3.32	6.11	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.71	104.75	-0.045%	2.486%	2.486%		3.59	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.58	115.64	-0.045%	2.719%	2.719%	8.287%	4.03	8.71	8.37