

Irish Stock Exchange Daily Bond Index Report

Monday 21 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Oct-2013	Previous Close Value 18-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.87	108.85	0.021%	1.50%	1.50%	4.63%	8.87%	4.96	4.81	3.14
All Bond Index (Return)	167.10	167.01	0.056%	1.71%	1.71%	8.21%	67.10%	4.96	4.81	3.14
Under 3 Bond Index (Clean)	99.75	99.75	0.006%	0.25%	0.25%	-1.22%	-0.25%	1.49	1.47	1.12
Under 3 Bond Index (Return)	143.71	143.66	0.039%	0.48%	0.48%	2.11%	43.71%	1.49	1.47	1.12
Under 5 Bond Index (Clean)	107.47	107.46	0.012%	0.47%	0.47%	0.33%	7.47%	2.68	2.63	2.00
Under 5 Bond Index (Return)	155.89	155.83	0.040%	0.70%	0.70%	3.79%	55.89%	2.68	2.63	2.00
Under 10 Bond Index (Clean)	108.71	108.69	0.017%	1.33%	1.33%	3.87%	8.71%	4.36	4.24	2.86
Under 10 Bond Index (Return)	162.70	162.61	0.052%	1.54%	1.54%	7.40%	62.70%	4.36	4.24	2.86
5 Plus Bond Index (Clean)	111.23	111.19	0.031%	1.95%	1.95%	6.90%	11.23%	6.52	6.30	3.46
5 Plus Bond Index (Return)	176.21	176.10	0.066%	2.15%	2.15%	10.56%	76.21%	6.52	6.30	3.46
10 Plus Bond Index (Clean)	113.09	113.04	0.042%	2.59%	2.59%	9.71%	13.09%	8.71	8.37	4.02
10 Plus Bond Index (Return)	186.08	185.93	0.079%	2.80%	2.80%	13.65%	86.08%	8.71	8.37	4.02

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	100.91	3.06	279	103.97	0.00	6,849	6,911	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.37	3.02	245	108.39	0.00	3,630	3,825	3934
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.44	63	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.94	2.34	186	110.28	0.00	10,168	10,975	11214
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.48	0.05	3	112.52	0.00	6,394	7,192	7195
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.15	0.04	3	109.19	0.00	9,256	10,103	10106
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.19	1.51	125	109.69	0.00	7,707	8,338	8454
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.59	0.05	3	115.64	0.00	6,797	7,856	7859
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.26	2.29	186	109.56	0.00	11,809	12,666	12937
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.37	0.04	3	110.41	0.00	9,052	9,991	9994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.50	2.30	215	104.80	0.00	5,000	5,125	5240
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.39	3.28	222	115.67	0.00	11,761	13,219	13605

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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%	17.70%	8.30%					7.30%	32.00%	18.00%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	9.80%	4.60%					4.00%	17.70%	9.90%	4.70%				
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%	28.10%	13.20%					11.50%	50.30%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		18.40%	8.70%					7.40%		18.20%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.50%		25.90%	12.20%					10.30%		25.50%	12.00%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.60%				8.70%			10.10%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.70%				8.00%			9.30%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.10%				13.20%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	17.50%				10.20%			11.90%	17.20%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	9.00%				5.40%			6.20%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				23.10%	100.00%			13.90%				23.40%	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 21-Oct-2013	Previous Index Price 18-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	100.91	100.92	-0.010%	-0.208%	-0.208%	-1.566%	0.00	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.37	105.36	0.009%	0.149%	0.149%	-0.641%	0.42	1.28	1.27
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.26	1.75	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	107.94	107.92	0.014%	0.578%	0.578%	1.313%	1.33	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.48	112.44	0.031%	1.149%	1.149%	2.673%	2.19	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.15	109.17	-0.011%	1.370%	1.370%	4.478%	2.52	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.19	108.10	0.083%	1.819%	1.819%	6.921%	2.81	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.59	115.49	0.085%	1.723%	1.723%	5.315%	3.01	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	107.26	107.32	-0.053%	1.818%	1.818%	6.419%	3.24	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.37	110.34	0.024%	1.946%	1.946%	6.483%	3.31	6.11	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.50	102.44	0.059%	2.405%	2.405%		3.58	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.39	112.34	0.042%	2.592%	2.592%	9.753%	4.02	8.71	8.37

Return Price Performance			Index Price 21-Oct-2013	Previous Index Price 18-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	103.95	0.022%	0.020%	0.020%	-2.251%	0.00	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.39	108.34	0.043%	0.386%	0.386%	-1.613%	0.42	1.28	1.27
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.85	0.060%	1.580%	1.580%	-0.352%	0.26	1.75	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	110.28	110.23	0.048%	0.809%	0.809%	0.459%	1.33	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.52	112.44	0.071%	-3.355%	-3.355%	1.679%	2.19	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.19	109.17	0.022%	-2.472%	-2.472%	3.608%	2.52	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.69	109.57	0.115%	2.032%	2.032%	5.935%	2.81	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.64	115.49	0.126%	-3.022%	-3.022%	4.223%	3.01	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.58	-0.018%	2.025%	2.025%	5.382%	3.24	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.41	110.34	0.062%	-2.305%	-2.305%	5.491%	3.31	6.11	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.80	104.71	0.088%	2.576%	2.576%		3.58	7.90	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.67	115.58	0.079%	2.799%	2.799%	8.372%	4.02	8.71	8.37