

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 October, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Oct-2013	Previous Close Value 21-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.93	108.87	0.056%	1.56%	1.56%	4.69%	8.93%	4.96	4.81	3.13
All Bond Index (Return)	167.21	167.10	0.067%	1.78%	1.78%	8.29%	67.21%	4.96	4.81	3.13
Under 3 Bond Index (Clean)	99.77	99.75	0.019%	0.27%	0.27%	-1.20%	-0.23%	1.48	1.47	1.10
Under 3 Bond Index (Return)	143.76	143.71	0.029%	0.51%	0.51%	2.14%	43.76%	1.48	1.47	1.10
Under 5 Bond Index (Clean)	107.52	107.47	0.040%	0.51%	0.51%	0.37%	7.52%	2.68	2.63	1.99
Under 5 Bond Index (Return)	155.97	155.89	0.051%	0.75%	0.75%	3.84%	55.97%	2.68	2.63	1.99
Under 10 Bond Index (Clean)	108.77	108.71	0.058%	1.39%	1.39%	3.93%	8.77%	4.36	4.24	2.84
Under 10 Bond Index (Return)	162.81	162.70	0.069%	1.61%	1.61%	7.47%	62.81%	4.36	4.24	2.84
5 Plus Bond Index (Clean)	111.30	111.23	0.067%	2.02%	2.02%	6.97%	11.30%	6.52	6.30	3.45
5 Plus Bond Index (Return)	176.35	176.21	0.077%	2.23%	2.23%	10.65%	76.35%	6.52	6.30	3.45
10 Plus Bond Index (Clean)	113.14	113.09	0.040%	2.63%	2.63%	9.75%	13.14%	8.71	8.37	4.02
10 Plus Bond Index (Return)	186.18	186.08	0.052%	2.85%	2.85%	13.71%	86.18%	8.71	8.37	4.02

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	100.90	3.07	280	103.97	0.00	6,849	6,910	7120
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.38	3.03	246	108.41	0.00	3,630	3,825	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.47	64	115.94	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.98	2.36	187	110.34	0.00	10,168	10,980	11220
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.58	0.06	4	112.64	0.00	6,417	7,199	7203
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.21	0.05	4	109.25	0.00	9,256	10,108	10112
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.23	1.52	126	109.75	0.00	7,707	8,341	8458
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.61	0.07	4	115.68	0.00	6,797	7,858	7862
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.39	2.31	187	109.69	0.00	11,809	12,681	12953
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.46	0.06	4	110.51	0.00	9,052	9,999	10004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.60	2.31	216	104.91	0.00	5,032	5,130	5245
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.44	3.30	223	115.73	0.00	11,760	13,224	13612

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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%	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%	14.50%	
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%	22.20%		13.30%			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%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Oct-2013	Previous Index Price 21-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.90	100.91	-0.012%	-0.220%	-0.220%	-1.577%	0.01	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.38	105.37	0.009%	0.159%	0.159%	-0.632%	0.40	1.28	1.27
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.24	1.74	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	107.98	107.94	0.042%	0.620%	0.620%	1.355%	1.31	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.58	112.48	0.093%	1.244%	1.244%	2.769%	2.17	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.21	109.15	0.048%	1.418%	1.418%	4.527%	2.51	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.23	108.19	0.039%	1.859%	1.859%	6.962%	2.80	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.61	115.59	0.022%	1.745%	1.745%	5.337%	3.01	5.27	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	107.39	107.26	0.117%	1.936%	1.936%	6.543%	3.22	5.67	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.46	110.37	0.080%	2.027%	2.027%	6.568%	3.30	6.11	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.60	102.50	0.098%	2.505%	2.505%		3.57	7.89	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.44	112.39	0.040%	2.634%	2.634%	9.797%	4.02	8.71	8.37

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Oct-2013	Previous Index Price 21-Oct-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.97	103.97	-0.002%	0.018%	0.018%	-2.253%	0.01	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.41	108.39	0.020%	0.407%	0.407%	-1.593%	0.40	1.28	1.27
IE0004680173	0468017	8.25 Treas Bnd 2015	115.94	115.91	0.020%	1.600%	1.600%	-0.332%	0.24	1.74	1.74
IE0006857530	0685753	4.6 Treas Bnd 2016	110.34	110.28	0.053%	0.862%	0.862%	0.512%	1.31	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.64	112.52	0.107%	-3.252%	-3.252%	1.787%	2.17	3.70	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.25	109.19	0.060%	-2.413%	-2.413%	3.669%	2.51	4.59	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.69	0.050%	2.084%	2.084%	5.989%	2.80	5.08	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.68	115.64	0.035%	-2.987%	-2.987%	4.260%	3.01	5.27	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.56	0.125%	2.152%	2.152%	5.514%	3.22	5.67	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.51	110.41	0.091%	-2.216%	-2.216%	5.587%	3.30	6.11	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.91	104.80	0.106%	2.685%	2.685%		3.57	7.89	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.73	115.67	0.052%	2.853%	2.853%	8.428%	4.02	8.71	8.37