

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 October, 2013

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 23-Oct-2013	Previous Close Value 22-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.28	108.93	0.322%	1.89%	1.89%	5.02%	9.28%	4.96	4.81	3.06
All Bond Index (Return)	167.76	167.21	0.329%	2.11%	2.11%	8.64%	67.76%	4.96	4.81	3.06
Under 3 Bond Index (Clean)	99.84	99.77	0.065%	0.34%	0.34%	-1.14%	-0.16%	1.48	1.46	1.05
Under 3 Bond Index (Return)	143.86	143.76	0.074%	0.59%	0.59%	2.22%	43.86%	1.48	1.46	1.05
Under 5 Bond Index (Clean)	107.71	107.52	0.182%	0.70%	0.70%	0.55%	7.71%	2.67	2.63	1.91
Under 5 Bond Index (Return)	156.27	155.97	0.190%	0.94%	0.94%	4.04%	56.27%	2.67	2.63	1.91
Under 10 Bond Index (Clean)	109.08	108.77	0.278%	1.67%	1.67%	4.22%	9.08%	4.35	4.24	2.78
Under 10 Bond Index (Return)	163.27	162.81	0.286%	1.90%	1.90%	7.78%	63.27%	4.35	4.24	2.78
5 Plus Bond Index (Clean)	111.77	111.30	0.418%	2.45%	2.45%	7.42%	11.77%	6.52	6.30	3.38
5 Plus Bond Index (Return)	177.10	176.35	0.424%	2.66%	2.66%	11.12%	77.10%	6.52	6.30	3.38
10 Plus Bond Index (Clean)	113.82	113.14	0.605%	3.25%	3.25%	10.42%	13.82%	8.71	8.38	3.94
10 Plus Bond Index (Return)	187.30	186.18	0.601%	3.47%	3.47%	14.39%	87.30%	8.71	8.38	3.94

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.87	3.08	281	103.95	0.00	6,849	6,908	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.43	3.05	247	108.47	0.00	3,630	3,827	3937
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.49	65	115.96	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.12	2.37	188	110.49	0.00	10,168	10,994	11235
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.87	0.08	5	112.94	0.00	6,435	7,242	7247
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.62	0.06	5	109.68	0.00	9,269	10,146	10152
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.59	1.53	127	110.12	0.00	7,707	8,369	8487
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.97	0.08	5	116.05	0.00	6,792	7,882	7888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.79	2.32	188	110.10	0.00	11,809	12,728	13002
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.90	0.07	5	110.97	0.00	9,052	10,039	10045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.00	2.32	217	105.32	0.00	5,035	5,183	5300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.12	3.31	224	116.43	0.00	11,763	13,302	13692

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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	7.10%	31.80%	17.70%	8.30%					7.30%	31.90%	17.90%	8.40%				
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%	50.60%	28.10%	13.20%					11.50%	50.40%	28.30%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		18.50%	8.70%					7.40%		18.30%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.50%		25.90%	12.20%					10.30%		25.60%	12.00%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.60%				8.60%			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%	22.10%				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	5.40%			6.20%	9.00%				5.40%			6.30%	9.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				23.10%	100.00%			14.00%				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 23-Oct-2013	Previous Index Price 22-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	100.87	100.90	-0.025%	-0.244%	-0.244%	-1.602%	0.00	0.22	0.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.43	105.38	0.050%	0.209%	0.209%	-0.582%	0.34	1.27	1.26
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.21	1.74	1.73
IE0006857530	0685753	4.6 Treas Bnd 2016	108.12	107.98	0.128%	0.748%	0.748%	1.485%	1.24	2.35	2.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.87	112.58	0.250%	1.497%	1.497%	3.026%	2.09	3.69	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.21	0.383%	1.806%	1.806%	4.927%	2.42	4.58	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.59	108.23	0.333%	2.198%	2.198%	7.318%	2.73	5.07	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.97	115.61	0.311%	2.062%	2.062%	5.665%	2.94	5.26	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	107.79	107.39	0.370%	2.313%	2.313%	6.937%	3.15	5.67	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.90	110.46	0.400%	2.436%	2.436%	6.995%	3.23	6.10	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.00	102.60	0.393%	2.907%	2.907%		3.52	7.89	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.12	112.44	0.605%	3.254%	3.254%	10.461%	3.94	8.71	8.38

Return Price Performance			Index Price 23-Oct-2013	Previous Index Price 22-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	103.97	-0.013%	0.005%	0.005%	-2.266%	0.00	0.22	0.22
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.47	108.41	0.060%	0.467%	0.467%	-1.534%	0.34	1.27	1.26
IE0004680173	0468017	8.25 Treas Bnd 2015	115.96	115.94	0.020%	1.620%	1.620%	-0.312%	0.21	1.74	1.73
IE0006857530	0685753	4.6 Treas Bnd 2016	110.49	110.34	0.136%	0.999%	0.999%	0.649%	1.24	2.35	2.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.94	112.64	0.264%	-2.997%	-2.997%	2.056%	2.09	3.69	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.68	109.25	0.394%	-2.029%	-2.029%	4.077%	2.42	4.58	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.12	109.75	0.339%	2.430%	2.430%	6.348%	2.73	5.07	4.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.05	115.68	0.325%	-2.672%	-2.672%	4.598%	2.94	5.26	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	110.10	109.69	0.374%	2.534%	2.534%	5.908%	3.15	5.67	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.51	0.413%	-1.812%	-1.812%	6.023%	3.23	6.10	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.32	104.91	0.394%	3.089%	3.089%		3.52	7.89	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.43	115.73	0.601%	3.470%	3.470%	9.079%	3.94	8.71	8.38