

# Irish Stock Exchange Daily Bond Index Report

Friday 25 October, 2013

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## Bond Indices Performance

Index	Close Value 25-Oct-2013	Previous Close Value 24-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.25	109.28	-0.022%	1.86%	1.86%	4.99%	9.25%	4.95	4.81	3.07
All Bond Index (Return)	167.76	167.77	-0.010%	2.11%	2.11%	8.64%	67.76%	4.95	4.81	3.07
Under 3 Bond Index (Clean)	99.84	99.85	-0.011%	0.34%	0.34%	-1.14%	-0.16%	1.47	1.46	1.03
Under 3 Bond Index (Return)	143.90	143.90	0.001%	0.61%	0.61%	2.24%	43.90%	1.47	1.46	1.03
Under 5 Bond Index (Clean)	107.70	107.72	-0.012%	0.69%	0.69%	0.55%	7.70%	2.67	2.62	1.91
Under 5 Bond Index (Return)	156.29	156.29	-0.001%	0.96%	0.96%	4.05%	56.29%	2.67	2.62	1.91
Under 10 Bond Index (Clean)	109.05	109.07	-0.021%	1.65%	1.65%	4.20%	9.05%	4.35	4.23	2.78
Under 10 Bond Index (Return)	163.27	163.28	-0.009%	1.90%	1.90%	7.78%	63.27%	4.35	4.23	2.78
5 Plus Bond Index (Clean)	111.72	111.75	-0.030%	2.41%	2.41%	7.37%	11.72%	6.51	6.30	3.39
5 Plus Bond Index (Return)	177.07	177.10	-0.017%	2.64%	2.64%	11.10%	77.07%	6.51	6.30	3.39
10 Plus Bond Index (Clean)	113.78	113.82	-0.033%	3.21%	3.21%	10.38%	13.78%	8.70	8.37	3.95
10 Plus Bond Index (Return)	187.27	187.31	-0.020%	3.46%	3.46%	14.38%	87.27%	8.70	8.37	3.95

## 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	100.84	3.10	283	103.94	0.00	6,849	6,906	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.39	3.07	249	108.46	0.00	3,630	3,825	3937
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.54	67	116.01	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.16	2.40	190	110.55	0.00	10,168	10,998	11241
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.87	0.11	7	112.97	0.00	6,435	7,263	7269
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.58	0.09	7	109.67	0.00	9,269	10,157	10165
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.53	1.56	129	110.08	0.00	7,700	8,357	8476
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.98	0.11	7	116.09	0.00	6,779	7,862	7869
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.78	2.34	190	110.12	0.00	11,809	12,727	13004
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.77	0.10	7	110.87	0.00	9,078	10,027	10036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.98	2.34	219	105.32	0.00	5,009	5,172	5289
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.07	3.34	226	116.42	0.00	11,776	13,301	13694

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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%	17.60%	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%	17.60%	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%					10.40%		25.60%	12.00%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	14.50%				8.60%			10.00%	14.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	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	5.40%			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%				23.20%	100.00%			14.00%				23.50%	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 25-Oct-2013	Previous Index Price 24-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	100.84	100.86	-0.017%	-0.274%	-0.274%	-1.631%	0.01	0.21	0.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.39	105.45	-0.057%	0.168%	0.168%	-0.622%	0.35	1.26	1.26
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.19	1.73	1.73
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	108.15	0.009%	0.783%	0.783%	1.520%	1.22	2.34	2.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.87	112.88	-0.016%	1.497%	1.497%	3.026%	2.09	3.69	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.58	109.60	-0.014%	1.769%	1.769%	4.889%	2.43	4.58	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.53	108.58	-0.046%	2.139%	2.139%	7.257%	2.74	5.06	4.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.98	116.06	-0.072%	2.064%	2.064%	5.667%	2.94	5.25	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	107.78	107.79	-0.014%	2.307%	2.307%	6.930%	3.15	5.66	5.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.77	110.78	-0.012%	2.316%	2.316%	6.869%	3.25	6.10	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.98	102.98	0.000%	2.884%	2.884%		3.52	7.88	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.07	113.11	-0.033%	3.216%	3.216%	10.420%	3.95	8.70	8.37

Return Price Performance			Index Price 25-Oct-2013	Previous Index Price 24-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	103.94	103.95	-0.006%	-0.003%	-0.003%	-2.273%	0.01	0.21	0.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.46	108.50	-0.044%	0.450%	0.450%	-1.550%	0.35	1.26	1.26
IE0004680173	0468017	8.25 Treas Bnd 2015	116.01	115.98	0.019%	1.660%	1.660%	-0.273%	0.19	1.73	1.73
IE0006857530	0685753	4.6 Treas Bnd 2016	110.55	110.53	0.021%	1.057%	1.057%	0.706%	1.22	2.34	2.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.97	112.97	-0.003%	-2.971%	-2.971%	2.083%	2.09	3.69	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.67	-0.002%	-2.043%	-2.043%	4.063%	2.43	4.58	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.08	110.12	-0.035%	2.394%	2.394%	6.311%	2.74	5.06	4.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.09	116.15	-0.057%	-2.643%	-2.643%	4.630%	2.94	5.25	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	110.12	110.12	-0.003%	2.550%	2.550%	5.924%	3.15	5.66	5.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.87	110.87	0.001%	-1.902%	-1.902%	5.926%	3.25	6.10	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.32	105.31	0.010%	3.088%	3.088%		3.52	7.88	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.42	116.44	-0.020%	3.459%	3.459%	9.067%	3.95	8.70	8.37