

Irish Stock Exchange Daily Bond Index Report

Tuesday 29 October, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Oct-2013	Previous Close Value 28-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.32	109.25	0.061%	1.92%	1.92%	5.06%	9.32%	4.95	4.81	3.05
All Bond Index (Return)	167.94	167.76	0.107%	2.22%	2.22%	8.76%	67.94%	4.95	4.81	3.05
Under 3 Bond Index (Clean)	99.85	99.84	0.009%	0.35%	0.35%	-1.13%	-0.15%	1.47	1.45	1.02
Under 3 Bond Index (Return)	143.97	143.90	0.054%	0.66%	0.66%	2.29%	43.97%	1.47	1.45	1.02
Under 5 Bond Index (Clean)	107.71	107.70	0.011%	0.70%	0.70%	0.56%	7.71%	2.67	2.62	1.90
Under 5 Bond Index (Return)	156.38	156.29	0.057%	1.01%	1.01%	4.11%	56.38%	2.67	2.62	1.90
Under 10 Bond Index (Clean)	109.10	109.05	0.049%	1.69%	1.69%	4.25%	9.10%	4.34	4.23	2.77
Under 10 Bond Index (Return)	163.43	163.27	0.095%	1.99%	1.99%	7.88%	63.43%	4.34	4.23	2.77
5 Plus Bond Index (Clean)	111.83	111.72	0.095%	2.50%	2.50%	7.48%	11.83%	6.51	6.29	3.37
5 Plus Bond Index (Return)	177.32	177.07	0.141%	2.79%	2.79%	11.25%	77.32%	6.51	6.29	3.37
10 Plus Bond Index (Clean)	113.93	113.78	0.137%	3.36%	3.36%	10.53%	13.93%	8.70	8.37	3.93
10 Plus Bond Index (Return)	187.62	187.27	0.184%	3.65%	3.65%	14.59%	87.62%	8.70	8.37	3.93

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	100.83	3.15	287	103.98	0.00	6,849	6,905	7121
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.42	3.12	253	108.54	0.00	3,630	3,827	3940
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.63	71	116.10	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.17	2.45	194	110.62	0.00	10,168	10,999	11248
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.88	0.17	11	113.05	0.00	6,456	7,264	7274
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.60	0.14	11	109.73	0.00	9,269	10,158	10171
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.64	1.60	133	110.24	0.00	7,700	8,365	8488
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.08	0.18	11	116.25	0.00	6,779	7,869	7881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.83	2.39	194	110.22	0.00	11,809	12,733	13016
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.88	0.15	11	111.03	0.00	9,123	10,066	10080
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.08	2.38	223	105.46	0.00	5,007	5,163	5283
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.23	3.40	230	116.63	0.00	11,776	13,333	13734

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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%					7.20%	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%					11.40%	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%	22.10%				13.20%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				10.30%			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%			6.30%	9.00%			
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 29-Oct-2013	Previous Index Price 28-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	100.83	100.84	-0.013%	-0.287%	-0.287%	-1.644%	0.00	0.21	0.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.42	105.39	0.036%	0.204%	0.204%	-0.587%	0.31	1.26	1.25
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.18	1.73	1.72
IE0006857530	0685753	4.6 Treas Bnd 2016	108.17	108.16	0.014%	0.797%	0.797%	1.534%	1.21	2.34	2.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.88	112.87	0.013%	1.511%	1.511%	3.040%	2.08	3.68	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.58	0.014%	1.783%	1.783%	4.904%	2.42	4.57	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.64	108.53	0.099%	2.240%	2.240%	7.363%	2.72	5.06	4.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.08	115.98	0.086%	2.152%	2.152%	5.758%	2.92	5.25	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	107.83	107.78	0.048%	2.356%	2.356%	6.982%	3.14	5.66	5.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.88	110.77	0.102%	2.420%	2.420%	6.978%	3.23	6.09	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.08	102.98	0.095%	2.982%	2.982%		3.51	7.88	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.23	113.07	0.137%	3.357%	3.357%	10.571%	3.93	8.70	8.37

Return Price Performance			Index Price 29-Oct-2013	Previous Index Price 28-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	103.98	103.94	0.030%	0.027%	0.027%	-2.244%	0.00	0.21	0.21
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.54	108.46	0.080%	0.531%	0.531%	-1.471%	0.31	1.26	1.25
IE0004680173	0468017	8.25 Treas Bnd 2015	116.10	116.01	0.079%	1.740%	1.740%	-0.194%	0.18	1.73	1.72
IE0006857530	0685753	4.6 Treas Bnd 2016	110.62	110.55	0.059%	1.116%	1.116%	0.765%	1.21	2.34	2.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.05	112.97	0.067%	-2.906%	-2.906%	2.152%	2.08	3.68	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.73	109.67	0.058%	-1.986%	-1.986%	4.124%	2.42	4.57	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.24	110.08	0.141%	2.538%	2.538%	6.461%	2.72	5.06	4.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.25	116.09	0.142%	-2.504%	-2.504%	4.779%	2.92	5.25	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	110.22	110.12	0.093%	2.645%	2.645%	6.022%	3.14	5.66	5.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.03	110.87	0.151%	-1.755%	-1.755%	6.085%	3.23	6.09	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.46	105.32	0.133%	3.225%	3.225%		3.51	7.88	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.63	116.42	0.184%	3.649%	3.649%	9.268%	3.93	8.70	8.37