

Irish Stock Exchange Daily Bond Index Report

Monday 16 September, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Sep-2013	Previous Close Value 13-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.82	106.67	0.146%	0.68%	0.11%	2.66%	6.82%	4.94	4.77	3.54
All Bond Index (Return)	163.37	163.08	0.178%	0.87%	1.07%	5.80%	63.37%	4.94	4.77	3.54
Under 3 Bond Index (Clean)	99.50	99.44	0.066%	0.07%	-0.33%	-1.47%	-0.50%	1.58	1.56	1.46
Under 3 Bond Index (Return)	142.80	142.66	0.098%	0.26%	0.57%	1.46%	42.80%	1.58	1.56	1.46
Under 5 Bond Index (Clean)	106.92	106.84	0.075%	0.19%	-0.20%	-0.18%	6.92%	2.09	2.05	1.96
Under 5 Bond Index (Return)	154.49	154.33	0.108%	0.38%	0.75%	2.86%	54.49%	2.09	2.05	1.96
Under 10 Bond Index (Clean)	106.90	106.76	0.131%	0.61%	0.13%	2.15%	6.90%	4.34	4.21	3.27
Under 10 Bond Index (Return)	159.42	159.16	0.163%	0.80%	1.07%	5.23%	59.42%	4.34	4.21	3.27
5 Plus Bond Index (Clean)	108.48	108.28	0.178%	0.90%	0.25%	4.26%	8.48%	6.19	5.96	3.78
5 Plus Bond Index (Return)	171.27	170.91	0.209%	1.09%	1.22%	7.46%	71.27%	6.19	5.96	3.78
10 Plus Bond Index (Clean)	109.42	109.16	0.243%	1.14%	0.03%	6.15%	9.42%	8.75	8.38	4.41
10 Plus Bond Index (Return)	179.38	178.89	0.276%	1.34%	1.10%	9.56%	79.38%	8.75	8.38	4.41

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	101.24	2.67	244	103.92	0.00	6,849	6,934	7117
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.59	210	107.84	0.00	3,630	3,821	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.64	28	115.11	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.22	1.90	151	109.12	0.00	10,168	10,902	11096
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.01	5.02	333	116.03	0.00	6,389	7,093	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.27	4.11	333	111.37	0.00	9,256	9,928	10308
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.73	1.09	90	106.81	0.00	7,725	8,167	8251
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.09	5.38	333	118.47	0.00	6,786	7,674	8040
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.76	1.86	151	106.62	0.00	11,809	12,371	12591
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.65	4.56	333	112.21	0.00	9,052	9,744	10157
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.33	1.92	180	101.25	0.00	5,000	4,966	5062
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.74	2.77	187	111.51	0.00	11,745	12,772	13097

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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	7.30%	32.00%	24.10%	8.50%					7.30%	32.20%	24.10%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.30%	4.70%					4.00%	17.70%	13.20%	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	11.60%	50.30%	37.90%	13.40%					11.40%	50.10%	37.60%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.70%	8.70%					7.60%		25.10%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.10%				10.60%			12.30%	15.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	12.40%				8.50%			9.80%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%				8.30%			9.60%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.80%				10.50%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.50%	100.00%			13.50%				19.40%	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 16-Sep-2013	Previous Index Price 13-Sep-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.24	101.24	0.003%	-0.133%	-0.784%	-1.241%	0.15	0.32	0.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.19	0.065%	0.003%	-0.279%	-0.747%	0.76	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.62	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	107.10	0.107%	0.222%	-0.037%	0.640%	1.71	2.45	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.01	110.90	0.099%	0.543%	0.262%	1.335%	2.62	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.27	107.16	0.103%	0.594%	0.346%	2.673%	2.94	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.73	105.57	0.144%	0.860%	0.606%	4.487%	3.29	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.09	112.95	0.126%	0.858%	0.146%	3.039%	3.47	5.09	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	104.76	104.58	0.175%	0.813%	-0.005%	3.939%	3.67	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.65	107.39	0.239%	0.895%	0.328%	3.859%	3.75	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.33	99.14	0.189%	1.313%	0.705%		3.98	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.74	108.48	0.242%	1.139%	0.032%	6.191%	4.41	8.75	8.38

Return Price Performance			Index Price 16-Sep-2013	Previous Index Price 13-Sep-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.92	103.88	0.034%	0.049%	0.073%	-2.300%	0.15	0.32	0.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.84	107.74	0.097%	0.198%	0.646%	-2.107%	0.76	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	115.11	115.04	0.060%	0.320%	-5.564%	-1.041%	0.62	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	108.97	0.140%	0.416%	0.896%	-0.596%	1.71	2.45	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.03	115.88	0.134%	0.743%	1.305%	4.848%	2.62	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.37	111.23	0.132%	0.762%	1.233%	5.680%	2.94	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.81	106.62	0.177%	1.047%	1.523%	3.150%	3.29	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.47	118.28	0.161%	1.056%	1.246%	6.780%	3.47	5.09	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	106.62	106.41	0.206%	0.998%	0.929%	2.562%	3.67	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.21	111.91	0.267%	1.070%	1.308%	7.212%	3.75	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.25	101.03	0.217%	1.472%	1.555%		3.98	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.51	111.20	0.276%	1.341%	1.104%	4.470%	4.41	8.75	8.38