

Irish Stock Exchange Daily Bond Index Report

Thursday 19 September, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Sep-2013	Previous Close Value 18-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.35	106.85	0.464%	1.17%	0.60%	3.16%	7.35%	4.94	4.77	3.44
All Bond Index (Return)	164.20	163.45	0.463%	1.39%	1.59%	6.34%	64.20%	4.94	4.77	3.44
Under 3 Bond Index (Clean)	99.58	99.48	0.101%	0.15%	-0.26%	-1.39%	-0.42%	1.57	1.54	1.39
Under 3 Bond Index (Return)	142.96	142.81	0.109%	0.37%	0.68%	1.58%	42.96%	1.57	1.54	1.39
Under 5 Bond Index (Clean)	107.06	106.91	0.138%	0.31%	-0.07%	-0.06%	7.06%	2.08	2.04	1.89
Under 5 Bond Index (Return)	154.73	154.51	0.146%	0.54%	0.90%	3.02%	54.73%	2.08	2.04	1.89
Under 10 Bond Index (Clean)	107.35	106.93	0.390%	1.03%	0.55%	2.57%	7.35%	4.34	4.20	3.17
Under 10 Bond Index (Return)	160.12	159.50	0.391%	1.24%	1.51%	5.70%	60.12%	4.34	4.20	3.17
5 Plus Bond Index (Clean)	109.18	108.52	0.607%	1.56%	0.90%	4.93%	9.18%	6.18	5.96	3.67
5 Plus Bond Index (Return)	172.41	171.38	0.602%	1.76%	1.90%	8.18%	72.41%	6.18	5.96	3.67
10 Plus Bond Index (Clean)	110.44	109.42	0.936%	2.08%	0.96%	7.14%	10.44%	8.75	8.39	4.30
10 Plus Bond Index (Return)	181.08	179.42	0.925%	2.30%	2.06%	10.60%	81.08%	8.75	8.39	4.30

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	101.20	2.71	247	103.91	0.00	6,849	6,931	7116
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.29	2.63	213	107.92	0.00	3,630	3,822	3917
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.71	31	115.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.40	1.94	154	109.34	0.00	10,168	10,921	11118
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.30	5.06	336	116.37	0.00	6,389	7,111	7435
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.72	4.14	336	111.86	0.00	9,256	9,970	10353
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.29	1.12	93	107.41	0.00	7,752	8,211	8298
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.69	5.43	336	119.12	0.00	6,786	7,715	8084
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.41	1.90	154	107.31	0.00	11,809	12,448	12672
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.31	4.60	336	112.91	0.00	9,052	9,804	10221
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.19	1.96	183	102.15	0.00	5,005	5,010	5107
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.76	2.81	190	112.57	0.00	11,746	12,893	13223

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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%	32.10%	24.00%	8.40%		
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%	4.60%		
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	11.50%	50.40%	37.90%	13.30%			11.40%	50.20%	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%	15.20%	
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%	18.80%		13.00%			15.00%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	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%			6.10%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.50%	100.00%	13.60%				19.50%	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 19-Sep-2013	Previous Index Price 18-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.20	101.22	-0.015%	-0.173%	-0.823%	-1.280%	0.11	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.29	105.23	0.057%	0.041%	-0.242%	-0.709%	0.69	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.57	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	107.40	107.20	0.189%	0.391%	0.131%	0.809%	1.63	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.30	111.02	0.255%	0.806%	0.524%	1.600%	2.54	3.61	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.72	107.31	0.384%	1.017%	0.769%	3.106%	2.84	4.49	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.29	105.83	0.442%	1.402%	1.147%	5.048%	3.18	5.16	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.69	113.18	0.452%	1.393%	0.677%	3.585%	3.37	5.08	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	105.41	104.81	0.570%	1.436%	0.613%	4.581%	3.56	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.31	107.70	0.571%	1.514%	0.943%	4.496%	3.64	5.91	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.19	99.32	0.878%	2.195%	1.582%		3.87	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.76	108.74	0.936%	2.083%	0.966%	7.182%	4.30	8.75	8.39

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Sep-2013	Previous Index Price 18-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.91	103.91	-0.004%	0.042%	0.066%	-2.306%	0.11	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.92	107.85	0.068%	0.269%	0.718%	-2.037%	0.69	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	115.18	115.16	0.019%	0.379%	-5.508%	-0.983%	0.57	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.34	109.12	0.197%	0.616%	1.097%	-0.398%	1.63	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.37	116.07	0.257%	1.035%	1.599%	5.152%	2.54	3.61	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.86	111.44	0.380%	1.204%	1.677%	6.144%	2.84	4.49	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.41	106.93	0.449%	1.619%	2.097%	3.734%	3.18	5.16	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.12	118.59	0.445%	1.609%	1.800%	7.364%	3.37	5.08	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	107.31	106.70	0.572%	1.647%	1.577%	3.220%	3.56	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.91	112.28	0.560%	1.701%	1.941%	7.881%	3.64	5.91	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.15	101.26	0.872%	2.371%	2.454%		3.87	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.57	111.54	0.925%	2.304%	2.065%	5.462%	4.30	8.75	8.39