

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 September, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Sep-2013	Previous Close Value 23-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.36	107.38	-0.022%	1.18%	0.61%	3.17%	7.36%	4.93	4.76	3.44
All Bond Index (Return)	164.32	164.33	-0.010%	1.46%	1.66%	6.41%	64.32%	4.93	4.76	3.44
Under 3 Bond Index (Clean)	99.52	99.56	-0.038%	0.09%	-0.32%	-1.45%	-0.48%	1.56	1.54	1.41
Under 3 Bond Index (Return)	142.95	142.99	-0.027%	0.36%	0.67%	1.57%	42.95%	1.56	1.54	1.41
Under 5 Bond Index (Clean)	107.01	107.06	-0.041%	0.27%	-0.11%	-0.10%	7.01%	2.07	2.03	1.90
Under 5 Bond Index (Return)	154.77	154.81	-0.028%	0.56%	0.92%	3.04%	54.77%	2.07	2.03	1.90
Under 10 Bond Index (Clean)	107.36	107.39	-0.030%	1.05%	0.56%	2.59%	7.36%	4.33	4.20	3.17
Under 10 Bond Index (Return)	160.23	160.26	-0.017%	1.31%	1.59%	5.77%	60.23%	4.33	4.20	3.17
5 Plus Bond Index (Clean)	109.22	109.23	-0.014%	1.59%	0.93%	4.97%	9.22%	6.17	5.95	3.66
5 Plus Bond Index (Return)	172.57	172.57	-0.002%	1.85%	1.99%	8.27%	72.57%	6.17	5.95	3.66
10 Plus Bond Index (Clean)	110.45	110.42	0.027%	2.09%	0.97%	7.14%	10.45%	8.74	8.38	4.30
10 Plus Bond Index (Return)	181.21	181.14	0.040%	2.37%	2.13%	10.67%	81.21%	8.74	8.38	4.30

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.17	2.76	252	103.93	0.00	6,849	6,929	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.24	2.69	218	107.93	0.00	3,630	3,820	3918
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.83	36	115.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.30	2.00	159	109.31	0.00	10,168	10,911	11115
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.34	5.14	341	116.48	0.00	6,389	7,114	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.75	4.20	341	111.95	0.00	9,261	9,978	10368
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.41	1.18	98	107.59	0.00	7,727	8,249	8341
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.77	5.51	341	119.28	0.00	6,781	7,720	8094
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.38	1.96	159	107.34	0.00	11,809	12,444	12676
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.38	4.67	341	113.05	0.00	9,052	9,811	10233
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.20	2.01	188	102.21	0.00	5,005	5,010	5111
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.76	2.89	195	112.65	0.00	11,753	12,893	13232

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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%	37.50%	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%			10.10%	12.50%				8.50%			9.90%	12.30%			
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%			13.50%				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 24-Sep-2013	Previous Index Price 23-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	101.17	101.18	-0.005%	-0.202%	-0.853%	-1.309%	0.11	0.30	0.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.24	105.30	-0.049%	-0.007%	-0.289%	-0.756%	0.71	1.35	1.34
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.54	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	107.30	107.36	-0.056%	0.302%	0.042%	0.720%	1.66	2.43	2.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.39	-0.049%	0.838%	0.555%	1.632%	2.52	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.75	107.85	-0.088%	1.046%	0.797%	3.135%	2.83	4.48	4.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.41	106.45	-0.033%	1.517%	1.261%	5.167%	3.16	5.15	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.77	113.78	-0.006%	1.463%	0.747%	3.656%	3.35	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	105.38	105.36	0.019%	1.407%	0.584%	4.551%	3.56	5.74	5.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.38	108.42	-0.032%	1.579%	1.008%	4.563%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.20	100.20	0.003%	2.208%	1.595%		3.87	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.76	109.73	0.027%	2.085%	0.968%	7.184%	4.30	8.74	8.38

Return Price Performance			Index Price 24-Sep-2013	Previous Index Price 23-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	103.93	103.93	0.006%	0.066%	0.091%	-2.283%	0.11	0.30	0.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.93	107.97	-0.037%	0.280%	0.728%	-2.027%	0.71	1.35	1.34
IE0004680173	0468017	8.25 Treas Bnd 2015	115.30	115.27	0.020%	0.479%	-5.414%	-0.884%	0.54	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.31	109.35	-0.044%	0.586%	1.067%	-0.427%	1.66	2.43	2.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.48	116.52	-0.034%	1.130%	1.695%	5.251%	2.52	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.95	112.04	-0.074%	1.287%	1.761%	6.231%	2.83	4.48	4.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.59	107.62	-0.021%	1.789%	2.268%	3.907%	3.16	5.15	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.28	119.27	0.008%	1.744%	1.936%	7.507%	3.35	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	107.34	107.31	0.030%	1.677%	1.606%	3.250%	3.56	5.74	5.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.05	113.07	-0.019%	1.826%	2.066%	8.013%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.21	102.20	0.013%	2.437%	2.521%		3.87	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.65	112.60	0.040%	2.374%	2.134%	5.534%	4.30	8.74	8.38