

Irish Stock Exchange Daily Bond Index Report

Thursday 26 September, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Sep-2013	Previous Close Value 25-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.40	107.43	-0.034%	1.22%	0.65%	3.21%	7.40%	4.92	4.76	3.43
All Bond Index (Return)	164.42	164.45	-0.020%	1.52%	1.72%	6.48%	64.42%	4.92	4.76	3.43
Under 3 Bond Index (Clean)	99.54	99.51	0.027%	0.11%	-0.30%	-1.44%	-0.46%	1.55	1.53	1.38
Under 3 Bond Index (Return)	143.01	142.96	0.038%	0.40%	0.71%	1.61%	43.01%	1.55	1.53	1.38
Under 5 Bond Index (Clean)	107.04	107.01	0.028%	0.29%	-0.09%	-0.08%	7.04%	2.06	2.02	1.87
Under 5 Bond Index (Return)	154.84	154.78	0.039%	0.60%	0.97%	3.08%	54.84%	2.06	2.02	1.87
Under 10 Bond Index (Clean)	107.40	107.42	-0.017%	1.09%	0.60%	2.63%	7.40%	4.32	4.19	3.15
Under 10 Bond Index (Return)	160.33	160.34	-0.004%	1.38%	1.65%	5.84%	60.33%	4.32	4.19	3.15
5 Plus Bond Index (Clean)	109.26	109.33	-0.059%	1.64%	0.98%	5.01%	9.26%	6.16	5.94	3.65
5 Plus Bond Index (Return)	172.68	172.76	-0.046%	1.92%	2.06%	8.35%	72.68%	6.16	5.94	3.65
10 Plus Bond Index (Clean)	110.47	110.62	-0.139%	2.11%	0.99%	7.17%	10.47%	8.73	8.37	4.30
10 Plus Bond Index (Return)	181.30	181.52	-0.121%	2.42%	2.18%	10.73%	81.30%	8.73	8.37	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	101.16	2.78	254	103.94	0.00	6,849	6,928	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.71	220	107.96	0.00	3,630	3,820	3919
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.87	38	115.34	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.35	2.03	161	109.38	0.00	10,168	10,916	11122
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.38	5.17	343	116.55	0.00	6,389	7,116	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.79	4.23	343	112.02	0.00	9,268	9,990	10382
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.45	1.21	100	107.66	0.00	7,727	8,226	8319
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.81	5.54	343	119.36	0.00	6,781	7,718	8094
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.46	1.99	161	107.44	0.00	11,809	12,453	12688
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.40	4.70	343	113.10	0.00	9,052	9,813	10238
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.30	2.03	190	102.33	0.00	5,005	5,021	5122
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.79	2.92	197	112.70	0.00	11,753	12,904	13246

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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%	8.40%					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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2013	Previous Index Price 25-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	101.16	101.16	-0.003%	-0.220%	-0.870%	-1.327%	0.02	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.24	0.012%	-0.002%	-0.284%	-0.752%	0.67	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.50	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.30	0.051%	0.346%	0.086%	0.764%	1.63	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.38	111.35	0.031%	0.879%	0.596%	1.673%	2.51	3.59	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.79	107.77	0.026%	1.086%	0.837%	3.176%	2.82	4.47	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.45	106.53	-0.068%	1.555%	1.299%	5.206%	3.15	5.14	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.81	113.83	-0.011%	1.503%	0.786%	3.697%	3.34	5.07	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	105.46	105.56	-0.097%	1.482%	0.659%	4.628%	3.55	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.40	108.44	-0.037%	1.601%	1.030%	4.586%	3.63	5.89	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.30	100.35	-0.042%	2.310%	1.696%		3.86	7.94	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.79	109.94	-0.139%	2.108%	0.991%	7.209%	4.30	8.73	8.37

Return Price Performance			Index Price 26-Sep-2013	Previous Index Price 25-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	103.94	103.93	0.009%	0.071%	0.095%	-2.278%	0.02	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.96	107.94	0.023%	0.308%	0.756%	-2.000%	0.67	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	115.34	115.32	0.020%	0.519%	-5.376%	-0.844%	0.50	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.38	109.31	0.062%	0.653%	1.135%	-0.361%	1.63	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	116.50	0.043%	1.196%	1.760%	5.319%	2.51	3.59	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.02	111.98	0.036%	1.348%	1.822%	6.295%	2.82	4.47	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.66	107.72	-0.056%	1.850%	2.329%	3.969%	3.15	5.14	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.36	119.35	0.003%	1.810%	2.001%	7.576%	3.34	5.07	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	107.44	107.53	-0.085%	1.773%	1.703%	3.348%	3.55	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.10	113.13	-0.023%	1.871%	2.111%	8.061%	3.63	5.89	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.33	102.36	-0.030%	2.560%	2.643%		3.86	7.94	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.70	112.84	-0.121%	2.424%	2.184%	5.586%	4.30	8.73	8.37