

Irish Stock Exchange Daily Bond Index Report

Friday 27 September, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 27-Sep-2013	Close Value 26-Sep-2013		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.30	107.40	-0.090%	1.13%	0.55%	3.12%	7.30%	4.91	4.75	3.45
All Bond Index (Return)	164.29	164.42	-0.076%	1.44%	1.64%	6.40%	64.29%	4.91	4.75	3.45
Under 3 Bond Index (Clean)	99.53	99.54	-0.011%	0.09%	-0.31%	-1.45%	-0.48%	1.54	1.52	1.38
Under 3 Bond Index (Return)	143.01	143.01	-0.001%	0.40%	0.71%	1.61%	43.01%	1.54	1.52	1.38
Under 5 Bond Index (Clean)	107.01	107.04	-0.022%	0.27%	-0.11%	-0.10%	7.01%	2.06	2.02	1.88
Under 5 Bond Index (Return)	154.82	154.84	-0.010%	0.59%	0.96%	3.07%	54.82%	2.06	2.02	1.88
Under 10 Bond Index (Clean)	107.32	107.40	-0.083%	1.00%	0.51%	2.54%	7.32%	4.32	4.18	3.17
Under 10 Bond Index (Return)	160.22	160.33	-0.069%	1.31%	1.58%	5.77%	60.22%	4.32	4.18	3.17
5 Plus Bond Index (Clean)	109.13	109.26	-0.121%	1.51%	0.85%	4.89%	9.13%	6.16	5.94	3.67
5 Plus Bond Index (Return)	172.50	172.68	-0.105%	1.81%	1.95%	8.23%	72.50%	6.16	5.94	3.67
10 Plus Bond Index (Clean)	110.31	110.47	-0.141%	1.96%	0.85%	7.02%	10.31%	8.73	8.37	4.31
10 Plus Bond Index (Return)	181.07	181.30	-0.125%	2.29%	2.06%	10.59%	81.07%	8.73	8.37	4.31

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.13	2.80	255	103.93	0.00	6,849	6,926	7117
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.22	2.73	221	107.94	0.00	3,630	3,819	3918
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.89	39	115.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.35	2.04	162	109.39	0.00	10,168	10,916	11124
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.32	5.18	344	116.51	0.00	6,389	7,113	7444
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.75	4.24	344	111.99	0.00	9,268	9,986	10379
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.27	1.22	101	107.49	0.00	7,727	8,212	8306
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.70	5.56	344	119.26	0.00	6,781	7,710	8087
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.34	2.00	162	107.34	0.00	11,809	12,439	12675
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.24	4.71	344	112.96	0.00	9,052	9,798	10225
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.17	2.04	191	102.21	0.00	5,005	5,014	5116
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.63	2.93	198	112.56	0.00	11,763	12,885	13230

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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%	15.30%	
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%	18.80%		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 27-Sep-2013	Previous Index Price 26-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.13	101.16	-0.025%	-0.245%	-0.895%	-1.351%	0.07	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.22	105.25	-0.029%	-0.030%	-0.313%	-0.780%	0.69	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.49	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.35	0.003%	0.349%	0.089%	0.767%	1.62	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	111.38	-0.054%	0.824%	0.542%	1.618%	2.52	3.58	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.75	107.79	-0.045%	1.041%	0.792%	3.130%	2.83	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.27	106.45	-0.172%	1.380%	1.125%	5.025%	3.18	5.13	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.70	113.81	-0.099%	1.402%	0.686%	3.594%	3.36	5.06	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	105.34	105.46	-0.112%	1.368%	0.546%	4.511%	3.57	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.24	108.40	-0.148%	1.451%	0.881%	4.431%	3.65	5.89	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.17	100.30	-0.138%	2.170%	1.556%		3.88	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.63	109.79	-0.141%	1.964%	0.848%	7.057%	4.31	8.73	8.37

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-Sep-2013	Previous Index Price 26-Sep-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.93	103.94	-0.013%	0.058%	0.082%	-2.291%	0.07	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.94	107.96	-0.017%	0.291%	0.739%	-2.016%	0.69	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.34	0.020%	0.539%	-5.357%	-0.824%	0.49	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.39	109.38	0.014%	0.667%	1.148%	-0.347%	1.62	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.51	116.55	-0.039%	1.157%	1.721%	5.278%	2.52	3.58	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.99	112.02	-0.031%	1.316%	1.790%	6.262%	2.83	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.49	107.66	-0.158%	1.689%	2.167%	3.805%	3.18	5.13	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.26	119.36	-0.080%	1.728%	1.919%	7.490%	3.36	5.06	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	107.34	107.44	-0.098%	1.674%	1.604%	3.247%	3.57	5.73	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.96	113.10	-0.129%	1.739%	1.979%	7.922%	3.65	5.89	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.21	102.33	-0.124%	2.432%	2.516%		3.88	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.56	112.70	-0.125%	2.296%	2.056%	5.454%	4.31	8.73	8.37