

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 October, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 09-Oct-2013	Previous Close Value 08-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.03	108.22	-0.175%	0.72%	0.72%	3.82%	8.03%	4.90	4.74	3.30
All Bond Index (Return)	165.61	165.87	-0.158%	0.80%	0.80%	7.25%	65.61%	4.90	4.74	3.30
Under 3 Bond Index (Clean)	99.58	99.62	-0.036%	0.08%	0.08%	-1.39%	-0.42%	1.51	1.49	1.29
Under 3 Bond Index (Return)	143.29	143.32	-0.024%	0.18%	0.18%	1.81%	43.29%	1.51	1.49	1.29
Under 5 Bond Index (Clean)	107.16	107.21	-0.040%	0.19%	0.19%	0.04%	7.16%	2.03	1.99	1.78
Under 5 Bond Index (Return)	155.25	155.29	-0.027%	0.28%	0.28%	3.36%	55.25%	2.03	1.99	1.78
Under 10 Bond Index (Clean)	107.95	108.12	-0.157%	0.62%	0.62%	3.15%	7.95%	4.29	4.17	3.03
Under 10 Bond Index (Return)	161.37	161.60	-0.141%	0.71%	0.71%	6.52%	61.37%	4.29	4.17	3.03
5 Plus Bond Index (Clean)	110.13	110.39	-0.233%	0.95%	0.95%	5.85%	10.13%	6.14	5.93	3.52
5 Plus Bond Index (Return)	174.28	174.66	-0.214%	1.03%	1.03%	9.35%	74.28%	6.14	5.93	3.52
10 Plus Bond Index (Clean)	111.67	111.98	-0.283%	1.30%	1.30%	8.33%	11.67%	8.72	8.37	4.17
10 Plus Bond Index (Return)	183.52	184.00	-0.262%	1.38%	1.38%	12.09%	83.52%	8.72	8.37	4.17

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	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.98	2.93	267	103.90	0.00	6,849	6,916	7116
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.22	2.87	233	108.09	0.00	3,630	3,819	3924
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.17	51	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.58	2.19	174	109.77	0.00	10,168	10,939	11162
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.75	5.36	356	117.12	0.00	6,391	7,140	7483
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.35	4.39	356	112.74	0.00	9,268	10,029	10436
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.12	1.36	113	108.48	0.00	7,721	8,271	8376
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.55	5.76	356	120.30	0.00	6,787	7,774	8164
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.38	2.15	174	108.53	0.00	11,809	12,563	12816
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.24	4.88	356	114.12	0.00	9,052	9,888	10330
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.25	2.17	203	103.42	0.00	5,020	5,073	5182
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.98	3.11	210	114.08	0.00	11,760	13,050	13416

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 October, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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	7.20%	31.90%	24.00%	8.40%								
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.30%	4.60%								
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%								
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.50%	50.50%	38.00%	13.30%								
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.80%	8.70%								
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.00%					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%	9.90%	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	13.20%			15.20%	18.80%					13.00%	15.10%	18.60%
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.80%					10.50%	12.20%	15.00%
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.60%					5.30%	6.10%	7.50%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.60%	100.00%				13.60%	19.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 October, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 09-Oct-2013	Previous Index Price 08-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.98	101.06	-0.079%	-0.140%	-0.140%	-1.499%	0.16	0.26	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.22	105.26	-0.036%	0.011%	0.011%	-0.778%	0.60	1.31	1.30
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.36	1.77	1.77
IE0006857530	0685753	4.6 Treas Bnd 2016	107.58	107.59	-0.009%	0.247%	0.247%	0.980%	1.50	2.39	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.75	111.81	-0.051%	0.497%	0.497%	2.011%	2.39	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.35	108.45	-0.089%	0.622%	0.622%	3.707%	2.70	4.43	4.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.12	107.31	-0.185%	0.809%	0.809%	5.861%	3.02	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.55	114.83	-0.251%	0.805%	0.805%	4.364%	3.20	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	106.38	106.68	-0.278%	0.982%	0.982%	5.546%	3.39	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.24	109.54	-0.274%	0.902%	0.902%	5.393%	3.49	5.87	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.25	101.50	-0.246%	1.156%	1.156%		3.74	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.98	111.29	-0.283%	1.301%	1.301%	8.371%	4.17	8.72	8.37

Return Price Performance			Index Price 09-Oct-2013	Previous Index Price 08-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.90	103.97	-0.066%	-0.041%	-0.041%	-2.311%	0.16	0.26	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.09	108.12	-0.023%	0.115%	0.115%	-1.879%	0.60	1.31	1.30
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	115.62	0.020%	1.339%	1.339%	-0.588%	0.36	1.77	1.77
IE0006857530	0685753	4.6 Treas Bnd 2016	109.77	109.77	0.003%	0.346%	0.346%	-0.002%	1.50	2.39	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.12	117.16	-0.036%	0.591%	0.591%	5.830%	2.39	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.74	112.82	-0.075%	0.698%	0.698%	6.974%	2.70	4.43	4.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.48	108.66	-0.171%	0.900%	0.900%	4.760%	3.02	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.30	120.57	-0.225%	0.890%	0.890%	8.426%	3.20	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	108.53	108.81	-0.262%	1.067%	1.067%	4.393%	3.39	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.12	114.40	-0.250%	0.974%	0.974%	9.032%	3.49	5.87	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.42	103.66	-0.231%	1.227%	1.227%		3.74	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.08	114.38	-0.262%	1.385%	1.385%	6.880%	4.17	8.72	8.37