

Irish Stock Exchange Daily Bond Index Report

Thursday 10 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 10-Oct-2013	Previous Close Value 09-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.17	108.03	0.132%	0.85%	0.85%	3.95%	8.17%	4.90	4.74	3.28
All Bond Index (Return)	165.84	165.61	0.139%	0.94%	0.94%	7.40%	65.84%	4.90	4.74	3.28
Under 3 Bond Index (Clean)	99.63	99.58	0.044%	0.13%	0.13%	-1.35%	-0.37%	1.51	1.49	1.25
Under 3 Bond Index (Return)	143.36	143.29	0.054%	0.24%	0.24%	1.86%	43.36%	1.51	1.49	1.25
Under 5 Bond Index (Clean)	107.22	107.16	0.056%	0.24%	0.24%	0.10%	7.22%	2.02	1.99	1.75
Under 5 Bond Index (Return)	155.35	155.25	0.065%	0.35%	0.35%	3.43%	55.35%	2.02	1.99	1.75
Under 10 Bond Index (Clean)	108.07	107.95	0.108%	0.73%	0.73%	3.26%	8.07%	4.29	4.17	3.00
Under 10 Bond Index (Return)	161.56	161.37	0.116%	0.83%	0.83%	6.65%	61.56%	4.29	4.17	3.00
5 Plus Bond Index (Clean)	110.31	110.13	0.165%	1.12%	1.12%	6.02%	10.31%	6.14	5.93	3.49
5 Plus Bond Index (Return)	174.58	174.28	0.172%	1.20%	1.20%	9.54%	74.58%	6.14	5.93	3.49
10 Plus Bond Index (Clean)	111.99	111.67	0.287%	1.59%	1.59%	8.64%	11.99%	8.72	8.37	4.14
10 Plus Bond Index (Return)	184.05	183.52	0.291%	1.68%	1.68%	12.41%	84.05%	8.72	8.37	4.14

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	101.00	2.94	268	103.93	0.00	6,849	6,917	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.89	234	108.14	0.00	3,630	3,821	3925
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.19	52	115.66	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.65	2.21	175	109.86	0.00	10,168	10,946	11171
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.85	5.38	357	117.23	0.00	6,391	7,149	7493
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.47	4.40	357	112.87	0.00	9,268	10,053	10461
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.32	1.37	114	108.70	0.00	7,722	8,287	8393
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.72	5.77	357	120.49	0.00	6,787	7,786	8177
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.47	2.16	175	108.63	0.00	11,809	12,573	12827
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.36	4.89	357	114.25	0.00	9,052	9,900	10342
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.49	2.18	204	103.67	0.00	5,019	5,095	5205
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.29	3.12	211	114.41	0.00	11,760	13,088	13455

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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	7.20%	31.90%	24.00%	8.40%					7.20%	32.00%	24.00%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.20%	4.60%					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	11.40%	50.50%	38.00%	13.30%					11.30%	50.30%	37.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.80%	8.70%					7.60%		25.20%	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%			9.90%	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	13.10%			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%			12.10%	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%	7.60%			
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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 10-Oct-2013	Previous Index Price 09-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	101.00	100.98	0.020%	-0.121%	-0.121%	-1.480%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.22	0.031%	0.043%	0.043%	-0.747%	0.57	1.30	1.30
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.35	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	107.65	107.58	0.065%	0.312%	0.312%	1.046%	1.47	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.85	111.75	0.089%	0.587%	0.587%	2.102%	2.37	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.47	108.35	0.115%	0.738%	0.738%	3.827%	2.67	4.43	4.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.32	107.12	0.194%	1.005%	1.005%	6.066%	2.98	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.72	114.55	0.155%	0.962%	0.962%	4.526%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	106.47	106.38	0.080%	1.063%	1.063%	5.630%	3.37	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.36	109.24	0.113%	1.016%	1.016%	5.512%	3.47	5.86	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.49	101.25	0.237%	1.396%	1.396%		3.71	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.29	110.98	0.287%	1.591%	1.591%	8.681%	4.14	8.72	8.37

Return Price Performance			Index Price 10-Oct-2013	Previous Index Price 09-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	103.93	103.90	0.029%	-0.013%	-0.013%	-2.283%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.14	108.09	0.041%	0.156%	0.156%	-1.839%	0.57	1.30	1.30
IE0004680173	0468017	8.25 Treas Bnd 2015	115.66	115.64	0.020%	1.359%	1.359%	-0.568%	0.35	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.86	109.77	0.075%	0.421%	0.421%	0.073%	1.47	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.23	117.12	0.098%	0.690%	0.690%	5.934%	2.37	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.87	112.74	0.122%	0.820%	0.820%	7.104%	2.67	4.43	4.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.70	108.48	0.203%	1.105%	1.105%	4.973%	2.98	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.49	120.30	0.160%	1.052%	1.052%	8.600%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	108.63	108.53	0.089%	1.158%	1.158%	4.486%	3.37	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.25	114.12	0.119%	1.095%	1.095%	9.162%	3.47	5.86	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.67	103.42	0.243%	1.473%	1.473%		3.71	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.41	114.08	0.291%	1.680%	1.680%	7.191%	4.14	8.72	8.37