

Irish Stock Exchange Daily Bond Index Report

Thursday 17 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 17-Oct-2013	Previous Close Value 16-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.86	108.61	0.234%	1.49%	1.49%	4.62%	8.86%	4.97	4.82	3.14
All Bond Index (Return)	167.00	166.61	0.238%	1.65%	1.65%	8.15%	67.00%	4.97	4.82	3.14
Under 3 Bond Index (Clean)	99.74	99.71	0.036%	0.24%	0.24%	-1.23%	-0.26%	1.49	1.48	1.14
Under 3 Bond Index (Return)	143.64	143.57	0.046%	0.43%	0.43%	2.06%	43.64%	1.49	1.48	1.14
Under 5 Bond Index (Clean)	107.45	107.36	0.084%	0.45%	0.45%	0.31%	7.45%	2.05	2.02	1.63
Under 5 Bond Index (Return)	155.80	155.65	0.093%	0.64%	0.64%	3.72%	55.80%	2.05	2.02	1.63
Under 10 Bond Index (Clean)	108.70	108.47	0.213%	1.32%	1.32%	3.86%	8.70%	4.38	4.26	2.86
Under 10 Bond Index (Return)	162.60	162.25	0.218%	1.48%	1.48%	7.34%	62.60%	4.38	4.26	2.86
5 Plus Bond Index (Clean)	111.22	110.89	0.298%	1.95%	1.95%	6.89%	11.22%	6.22	6.02	3.35
5 Plus Bond Index (Return)	176.12	175.59	0.300%	2.09%	2.09%	10.50%	76.12%	6.22	6.02	3.35
10 Plus Bond Index (Clean)	113.11	112.70	0.364%	2.61%	2.61%	9.73%	13.11%	8.71	8.38	4.02
10 Plus Bond Index (Return)	186.02	185.34	0.366%	2.76%	2.76%	13.61%	86.02%	8.71	8.38	4.02

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	100.92	3.01	275	103.93	0.00	6,849	6,912	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.36	2.97	241	108.33	0.00	3,630	3,824	3932
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.35	59	115.82	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.91	2.29	182	110.21	0.00	10,168	10,973	11206
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.42	5.49	364	117.91	0.00	6,394	7,188	7539
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.15	4.49	364	113.64	0.00	9,256	10,102	10518
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.20	1.46	121	109.65	0.00	7,707	8,354	8467
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.44	5.88	364	121.33	0.00	6,797	7,840	8240
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.29	2.24	182	109.54	0.00	11,810	12,671	12936
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.38	4.99	364	115.36	0.00	9,052	9,991	10443
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.50	2.26	211	104.75	0.00	5,018	5,144	5257
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.41	3.23	218	115.64	0.00	11,761	13,221	13600

Irish Stock Exchange Daily Bond Index Report

Thursday 17 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	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%	31.80%	23.90%	8.30%					7.20%	32.00%	23.90%	8.30%				
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%	13.20%					11.30%	50.30%	37.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.90%	8.70%					7.60%		25.30%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.00%				10.60%			12.30%	15.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	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%	11.60%				8.30%			9.60%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	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%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.60%	100.00%			13.70%				19.60%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 17 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 17-Oct-2013	Previous Index Price 16-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	100.92	100.94	-0.020%	-0.200%	-0.200%	-1.558%	0.06	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.36	105.34	0.019%	0.140%	0.140%	-0.651%	0.44	1.29	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.28	1.75	1.75
IE0006857530	0685753	4.6 Treas Bnd 2016	107.91	107.83	0.077%	0.557%	0.557%	1.293%	1.34	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.42	112.16	0.229%	1.097%	1.097%	2.620%	2.21	3.71	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.15	108.89	0.239%	1.367%	1.367%	4.475%	2.53	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.20	107.83	0.336%	1.826%	1.826%	6.928%	2.81	5.09	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.44	115.16	0.247%	1.596%	1.596%	5.182%	3.04	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	107.29	107.02	0.255%	1.846%	1.846%	6.449%	3.23	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.38	110.06	0.293%	1.954%	1.954%	6.491%	3.31	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.50	102.12	0.375%	2.403%	2.403%		3.58	7.90	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.41	112.00	0.363%	2.611%	2.611%	9.772%	4.02	8.71	8.38

Return Price Performance			Index Price 17-Oct-2013	Previous Index Price 16-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	103.94	-0.009%	-0.015%	-0.015%	-2.286%	0.06	0.23	0.23
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.33	108.29	0.030%	0.331%	0.331%	-1.668%	0.44	1.29	1.28
IE0004680173	0468017	8.25 Treas Bnd 2015	115.82	115.80	0.020%	1.499%	1.499%	-0.431%	0.28	1.75	1.75
IE0006857530	0685753	4.6 Treas Bnd 2016	110.21	110.11	0.086%	0.742%	0.742%	0.393%	1.34	2.36	2.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.91	117.63	0.232%	1.268%	1.268%	6.542%	2.21	3.71	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.64	113.37	0.241%	1.502%	1.502%	7.829%	2.53	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.65	109.28	0.343%	1.995%	1.995%	5.897%	2.81	5.09	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.33	121.03	0.249%	1.750%	1.750%	9.351%	3.04	5.27	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.54	109.25	0.260%	2.006%	2.006%	5.363%	3.23	5.68	5.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.36	115.03	0.292%	2.078%	2.078%	10.223%	3.31	6.12	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.75	104.36	0.377%	2.532%	2.532%		3.58	7.90	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.64	115.21	0.366%	2.765%	2.765%	8.335%	4.02	8.71	8.38