

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 September, 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 11-Sep-2013	Previous Close Value 10-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.82	106.88	-0.060%	0.67%	0.10%	2.65%	6.82%	4.95	4.78	3.55
All Bond Index (Return)	163.26	163.33	-0.046%	0.80%	1.00%	5.73%	63.26%	4.95	4.78	3.55
Under 3 Bond Index (Clean)	99.48	99.56	-0.077%	0.05%	-0.35%	-1.49%	-0.52%	1.59	1.56	1.49
Under 3 Bond Index (Return)	142.70	142.79	-0.064%	0.18%	0.49%	1.39%	42.70%	1.59	1.56	1.49
Under 5 Bond Index (Clean)	106.89	106.96	-0.065%	0.15%	-0.23%	-0.21%	6.89%	2.10	2.06	1.99
Under 5 Bond Index (Return)	154.35	154.43	-0.051%	0.29%	0.66%	2.76%	54.35%	2.10	2.06	1.99
Under 10 Bond Index (Clean)	106.89	106.97	-0.068%	0.61%	0.12%	2.14%	6.89%	4.35	4.21	3.27
Under 10 Bond Index (Return)	159.31	159.40	-0.055%	0.73%	1.00%	5.16%	59.31%	4.35	4.21	3.27
5 Plus Bond Index (Clean)	108.48	108.54	-0.057%	0.90%	0.25%	4.26%	8.48%	6.19	5.97	3.78
5 Plus Bond Index (Return)	171.17	171.24	-0.044%	1.03%	1.16%	7.40%	71.17%	6.19	5.97	3.78
10 Plus Bond Index (Clean)	109.41	109.41	-0.005%	1.13%	0.02%	6.14%	9.41%	8.76	8.39	4.41
10 Plus Bond Index (Return)	179.24	179.22	0.009%	1.26%	1.02%	9.47%	79.24%	8.76	8.39	4.41

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	101.27	2.62	239	103.89	0.00	6,849	6,935	7115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.23	2.53	205	107.75	0.00	3,630	3,820	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.53	23	115.00	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.17	1.84	146	109.01	0.00	10,168	10,898	11085
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.93	4.94	328	115.87	0.00	6,389	7,088	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.26	4.04	328	111.30	0.00	9,256	9,928	10302
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.73	1.03	85	106.76	0.00	7,725	8,168	8247
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.12	5.30	328	118.42	0.00	6,786	7,660	8019
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.81	1.80	146	106.61	0.00	11,809	12,377	12589
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.58	4.49	328	112.08	0.00	9,052	9,738	10145
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.35	1.87	175	101.22	0.00	5,000	4,968	5061
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.73	2.69	182	111.42	0.00	11,753	12,779	13095

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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%	32.20%	24.10%	8.50%				
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%	4.70%				
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%	50.30%	37.90%	13.40%					11.40%	50.10%	37.50%	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%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	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%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.50%	100.00%			13.50%				19.40%	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 11-Sep-2013	Previous Index Price 10-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	101.27	101.30	-0.030%	-0.109%	-0.759%	-1.216%	0.17	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.23	105.25	-0.027%	-0.024%	-0.306%	-0.773%	0.79	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.65	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	107.17	107.31	-0.126%	0.178%	-0.082%	0.595%	1.74	2.46	2.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.93	110.96	-0.025%	0.468%	0.187%	1.260%	2.64	3.63	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.26	107.55	-0.272%	0.586%	0.339%	2.666%	2.94	4.51	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.73	105.85	-0.109%	0.865%	0.611%	4.492%	3.29	5.18	5.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.12	113.18	-0.055%	0.883%	0.171%	3.064%	3.47	5.10	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	104.81	104.81	0.005%	0.858%	0.040%	3.985%	3.66	5.77	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.58	107.56	0.019%	0.832%	0.266%	3.795%	3.76	5.93	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.35	99.34	0.015%	1.341%	0.733%		3.98	7.97	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.73	108.73	-0.005%	1.125%	0.018%	6.177%	4.41	8.76	8.39

Return Price Performance			Index Price 11-Sep-2013	Previous Index Price 10-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	103.89	103.91	-0.018%	0.021%	0.045%	-2.327%	0.17	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.75	107.77	-0.015%	0.114%	0.562%	-2.189%	0.79	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	115.00	114.97	0.020%	0.220%	-5.658%	-1.140%	0.65	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.01	109.13	-0.112%	0.314%	0.793%	-0.697%	1.74	2.46	2.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.87	115.89	-0.011%	0.606%	1.167%	4.705%	2.64	3.63	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.30	111.58	-0.251%	0.699%	1.170%	5.615%	2.94	4.51	4.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.76	106.86	-0.096%	0.995%	1.470%	3.097%	3.29	5.18	5.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.42	118.47	-0.040%	1.010%	1.200%	6.731%	3.47	5.10	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	106.61	106.59	0.016%	0.985%	0.915%	2.548%	3.66	5.77	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.08	112.04	0.030%	0.948%	1.185%	7.082%	3.76	5.93	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.22	101.20	0.025%	1.446%	1.529%		3.98	7.97	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.42	111.41	0.009%	1.261%	1.024%	4.386%	4.41	8.76	8.39