

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 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 18-Sep-2013	Previous Close Value 17-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.85	106.83	0.019%	0.71%	0.13%	2.68%	6.85%	4.93	4.76	3.53
All Bond Index (Return)	163.45	163.40	0.031%	0.92%	1.12%	5.85%	63.45%	4.93	4.76	3.53
Under 3 Bond Index (Clean)	99.48	99.48	0.001%	0.05%	-0.36%	-1.49%	-0.52%	1.57	1.55	1.46
Under 3 Bond Index (Return)	142.81	142.79	0.012%	0.26%	0.57%	1.47%	42.81%	1.57	1.55	1.46
Under 5 Bond Index (Clean)	106.91	106.90	0.007%	0.17%	-0.21%	-0.20%	6.91%	2.08	2.04	1.96
Under 5 Bond Index (Return)	154.51	154.48	0.019%	0.39%	0.76%	2.86%	54.51%	2.08	2.04	1.96
Under 10 Bond Index (Clean)	106.93	106.91	0.020%	0.64%	0.15%	2.17%	6.93%	4.33	4.20	3.26
Under 10 Bond Index (Return)	159.50	159.45	0.031%	0.85%	1.12%	5.29%	59.50%	4.33	4.20	3.26
5 Plus Bond Index (Clean)	108.52	108.50	0.024%	0.94%	0.29%	4.30%	8.52%	6.17	5.95	3.77
5 Plus Bond Index (Return)	171.38	171.32	0.036%	1.15%	1.29%	7.53%	71.38%	6.17	5.95	3.77
10 Plus Bond Index (Clean)	109.42	109.40	0.014%	1.14%	0.03%	6.15%	9.42%	8.74	8.37	4.41
10 Plus Bond Index (Return)	179.42	179.38	0.027%	1.37%	1.13%	9.58%	79.42%	8.74	8.37	4.41

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.22	2.70	246	103.91	0.00	6,849	6,932	7117
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.23	2.61	212	107.85	0.00	3,630	3,820	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.69	30	115.16	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.20	1.93	153	109.12	0.00	10,168	10,900	11096
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.02	5.05	335	116.07	0.00	6,389	7,093	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.31	4.13	335	111.44	0.00	9,256	9,942	10324
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.83	1.11	92	106.93	0.00	7,725	8,175	8261
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.18	5.42	335	118.59	0.00	6,786	7,680	8048
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.81	1.89	153	106.70	0.00	11,809	12,377	12600
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.70	4.59	335	112.28	0.00	9,052	9,749	10164
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.32	1.95	182	101.26	0.00	5,000	4,966	5063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.74	2.80	189	111.54	0.00	11,746	12,773	13101

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 September, 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	7.30%	32.00%	24.10%	8.50%					7.30%	32.10%	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%	12.50%				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%			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%

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 September, 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 18-Sep-2013	Previous Index Price 17-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	101.22	101.23	-0.012%	-0.158%	-0.808%	-1.265%	0.10	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.23	105.23	0.008%	-0.016%	-0.298%	-0.766%	0.74	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.58	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	107.20	107.19	0.007%	0.201%	-0.059%	0.619%	1.71	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.02	110.99	0.027%	0.550%	0.268%	1.342%	2.61	3.61	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.31	107.26	0.045%	0.631%	0.384%	2.712%	2.93	4.49	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.83	105.78	0.043%	0.956%	0.701%	4.586%	3.27	5.16	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.18	113.11	0.062%	0.936%	0.224%	3.119%	3.46	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	104.81	104.79	0.019%	0.861%	0.043%	3.988%	3.66	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.70	107.71	-0.012%	0.937%	0.370%	3.903%	3.74	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.32	99.32	0.000%	1.306%	0.698%		3.99	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.74	108.73	0.014%	1.137%	0.029%	6.188%	4.41	8.74	8.37

Return Price Performance			Index Price 18-Sep-2013	Previous Index Price 17-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	103.91	103.92	-0.002%	0.046%	0.070%	-2.303%	0.10	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.85	107.83	0.019%	0.202%	0.650%	-2.103%	0.74	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	115.16	115.14	0.020%	0.360%	-5.526%	-1.002%	0.58	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.10	0.018%	0.418%	0.898%	-0.594%	1.71	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.07	116.02	0.039%	0.776%	1.338%	4.882%	2.61	3.61	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.44	111.38	0.054%	0.821%	1.292%	5.742%	2.93	4.49	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.93	106.88	0.053%	1.165%	1.641%	3.270%	3.27	5.16	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.51	0.073%	1.158%	1.349%	6.888%	3.46	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	106.70	106.67	0.031%	1.069%	1.000%	2.634%	3.66	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.28	112.28	0.001%	1.135%	1.373%	7.280%	3.74	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.26	101.25	0.011%	1.486%	1.569%		3.99	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.54	111.51	0.027%	1.366%	1.129%	4.495%	4.41	8.74	8.37