

Irish Stock Exchange Daily Bond Index Report

Friday 20 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 20-Sep-2013	Previous Close Value 19-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.36	107.35	0.009%	1.18%	0.61%	3.17%	7.36%	4.93	4.77	3.44
All Bond Index (Return)	164.24	164.20	0.021%	1.41%	1.61%	6.36%	64.24%	4.93	4.77	3.44
Under 3 Bond Index (Clean)	99.54	99.58	-0.039%	0.11%	-0.30%	-1.43%	-0.46%	1.56	1.54	1.41
Under 3 Bond Index (Return)	142.92	142.96	-0.027%	0.34%	0.65%	1.55%	42.92%	1.56	1.54	1.41
Under 5 Bond Index (Clean)	107.03	107.06	-0.026%	0.28%	-0.10%	-0.08%	7.03%	2.08	2.04	1.90
Under 5 Bond Index (Return)	154.71	154.73	-0.014%	0.52%	0.89%	3.00%	54.71%	2.08	2.04	1.90
Under 10 Bond Index (Clean)	107.36	107.35	0.007%	1.04%	0.55%	2.58%	7.36%	4.34	4.20	3.17
Under 10 Bond Index (Return)	160.15	160.12	0.019%	1.26%	1.53%	5.72%	60.15%	4.34	4.20	3.17
5 Plus Bond Index (Clean)	109.21	109.18	0.026%	1.58%	0.92%	4.96%	9.21%	6.18	5.96	3.67
5 Plus Bond Index (Return)	172.47	172.41	0.037%	1.80%	1.94%	8.21%	72.47%	6.18	5.96	3.67
10 Plus Bond Index (Clean)	110.47	110.44	0.024%	2.11%	0.99%	7.17%	10.47%	8.75	8.39	4.30
10 Plus Bond Index (Return)	181.15	181.08	0.038%	2.34%	2.10%	10.64%	81.15%	8.75	8.39	4.30

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.18	2.72	248	103.90	0.00	6,849	6,930	7116
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.26	2.64	214	107.90	0.00	3,630	3,821	3917
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.73	32	115.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.34	1.95	155	109.29	0.00	10,168	10,915	11113
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.32	5.08	337	116.40	0.00	6,389	7,112	7437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.71	4.16	337	111.86	0.00	9,261	9,969	10353
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.36	1.13	94	107.49	0.00	7,752	8,245	8333
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.71	5.45	337	119.16	0.00	6,786	7,716	8086
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.41	1.91	155	107.32	0.00	11,809	12,447	12673
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.37	4.62	337	112.99	0.00	9,052	9,810	10228
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.25	1.97	184	102.22	0.00	5,009	5,018	5116
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.79	2.83	191	112.61	0.00	11,746	12,896	13228

Irish Stock Exchange Daily Bond Index Report

Friday 20 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							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	7.30%	32.00%	24.10%	8.50%						7.30%	32.10%	24.00%	8.40%		
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%	4.60%		
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	11.50%	50.40%	37.90%	13.30%						11.40%	50.20%	37.60%	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%	15.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	12.50%					8.50%			9.90%	12.30%	
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%			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%			6.10%	7.60%					5.20%			6.10%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.50%	100.00%				13.60%				19.40%	100.00%
									100%	100%	100%	100%	100%	100%				100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Friday 20 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 20-Sep-2013	Previous Index Price 19-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	101.18	101.20	-0.020%	-0.192%	-0.843%	-1.299%	0.14	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.26	105.29	-0.033%	0.008%	-0.275%	-0.742%	0.71	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.56	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	107.34	107.40	-0.054%	0.337%	0.076%	0.755%	1.65	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	111.30	0.013%	0.820%	0.537%	1.614%	2.53	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.71	107.72	-0.011%	1.006%	0.758%	3.095%	2.84	4.48	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.36	106.29	0.058%	1.462%	1.206%	5.109%	3.17	5.15	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.71	113.69	0.018%	1.411%	0.695%	3.603%	3.36	5.08	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	105.41	105.41	-0.002%	1.434%	0.611%	4.579%	3.56	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.37	108.31	0.058%	1.573%	1.002%	4.557%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.25	100.19	0.060%	2.256%	1.643%		3.87	7.95	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.79	109.76	0.025%	2.108%	0.991%	7.209%	4.30	8.75	8.39

Return Price Performance			Index Price 20-Sep-2013	Previous Index Price 19-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	103.90	103.91	-0.009%	0.034%	0.058%	-2.315%	0.14	0.31	0.31
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.90	107.92	-0.021%	0.248%	0.696%	-2.058%	0.71	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	115.20	115.18	0.020%	0.399%	-5.489%	-0.963%	0.56	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.29	109.34	-0.041%	0.574%	1.055%	-0.439%	1.65	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.40	116.37	0.026%	1.061%	1.625%	5.179%	2.53	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.86	111.86	0.000%	1.204%	1.677%	6.144%	2.84	4.48	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.49	107.41	0.069%	1.689%	2.167%	3.805%	3.17	5.15	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.16	119.12	0.030%	1.639%	1.831%	7.396%	3.36	5.08	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	107.32	107.31	0.008%	1.656%	1.586%	3.229%	3.56	5.75	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.99	112.91	0.067%	1.770%	2.010%	7.954%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.22	102.15	0.070%	2.442%	2.526%		3.87	7.95	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.61	112.57	0.038%	2.343%	2.104%	5.502%	4.30	8.75	8.39