

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 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 25-Sep-2013	Previous Close Value 24-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.43	107.36	0.071%	1.26%	0.68%	3.24%	7.43%	4.92	4.76	3.42
All Bond Index (Return)	164.45	164.32	0.081%	1.54%	1.74%	6.50%	64.45%	4.92	4.76	3.42
Under 3 Bond Index (Clean)	99.51	99.52	-0.010%	0.08%	-0.33%	-1.46%	-0.49%	1.55	1.53	1.40
Under 3 Bond Index (Return)	142.96	142.95	0.002%	0.37%	0.68%	1.57%	42.96%	1.55	1.53	1.40
Under 5 Bond Index (Clean)	107.01	107.01	-0.006%	0.27%	-0.12%	-0.10%	7.01%	2.06	2.02	1.89
Under 5 Bond Index (Return)	154.78	154.77	0.007%	0.56%	0.93%	3.04%	54.78%	2.06	2.02	1.89
Under 10 Bond Index (Clean)	107.42	107.36	0.057%	1.10%	0.61%	2.64%	7.42%	4.32	4.19	3.15
Under 10 Bond Index (Return)	160.34	160.23	0.067%	1.38%	1.65%	5.84%	60.34%	4.32	4.19	3.15
5 Plus Bond Index (Clean)	109.33	109.22	0.104%	1.70%	1.04%	5.08%	9.33%	6.17	5.95	3.65
5 Plus Bond Index (Return)	172.76	172.57	0.113%	1.97%	2.11%	8.40%	72.76%	6.17	5.95	3.65
10 Plus Bond Index (Clean)	110.62	110.45	0.162%	2.25%	1.13%	7.32%	10.62%	8.74	8.38	4.28
10 Plus Bond Index (Return)	181.52	181.21	0.171%	2.55%	2.31%	10.86%	81.52%	8.74	8.38	4.28

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	101.16	2.77	253	103.93	0.00	6,849	6,928	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.24	2.70	219	107.94	0.00	3,630	3,820	3918
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.85	37	115.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.30	2.02	160	109.31	0.00	10,168	10,910	11115
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	5.15	342	116.50	0.00	6,389	7,114	7443
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.77	4.22	342	111.98	0.00	9,268	9,980	10370
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.53	1.19	99	107.72	0.00	7,727	8,231	8323
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.83	5.53	342	119.35	0.00	6,781	7,719	8093
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.56	1.97	160	107.53	0.00	11,809	12,465	12698
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.44	4.69	342	113.13	0.00	9,052	9,816	10240
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.35	2.02	189	102.36	0.00	5,005	5,023	5124
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.94	2.90	196	112.84	0.00	11,753	12,922	13262

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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%	8.40%					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%	37.50%	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%	15.20%			
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%			15.00%	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%				19.50%	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 25-Sep-2013	Previous Index Price 24-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	101.16	101.17	-0.015%	-0.217%	-0.867%	-1.324%	0.05	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.24	105.24	-0.008%	-0.014%	-0.297%	-0.764%	0.69	1.35	1.34
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.51	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	107.30	107.30	-0.007%	0.294%	0.034%	0.712%	1.65	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.34	0.009%	0.847%	0.564%	1.641%	2.52	3.59	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.77	107.75	0.014%	1.060%	0.811%	3.149%	2.83	4.47	4.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.53	106.41	0.105%	1.624%	1.367%	5.277%	3.13	5.14	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.83	113.77	0.050%	1.513%	0.797%	3.708%	3.34	5.07	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	105.56	105.38	0.171%	1.580%	0.756%	4.729%	3.53	5.73	5.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.44	108.38	0.058%	1.638%	1.067%	4.624%	3.62	5.90	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.35	100.20	0.142%	2.353%	1.739%		3.85	7.94	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.94	109.76	0.162%	2.251%	1.131%	7.358%	4.28	8.74	8.38

Return Price Performance			Index Price 25-Sep-2013	Previous Index Price 24-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	103.93	103.93	-0.004%	0.063%	0.087%	-2.287%	0.05	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.94	107.93	0.005%	0.284%	0.733%	-2.022%	0.69	1.35	1.34
IE0004680173	0468017	8.25 Treas Bnd 2015	115.32	115.30	0.020%	0.499%	-5.395%	-0.864%	0.51	1.81	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.31	109.31	0.005%	0.591%	1.072%	-0.423%	1.65	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.50	116.48	0.021%	1.152%	1.717%	5.274%	2.52	3.59	3.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.98	111.95	0.024%	1.312%	1.785%	6.257%	2.83	4.47	4.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.72	107.59	0.115%	1.906%	2.386%	4.027%	3.13	5.14	4.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.35	119.28	0.061%	1.807%	1.998%	7.573%	3.34	5.07	4.90
IE0034074488	3407448	4.5 Treas Bnd 2020	107.53	107.34	0.180%	1.859%	1.789%	3.436%	3.53	5.73	5.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.13	113.05	0.067%	1.894%	2.134%	8.086%	3.62	5.90	5.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.36	102.21	0.150%	2.591%	2.674%		3.85	7.94	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.84	112.65	0.170%	2.548%	2.308%	5.714%	4.28	8.74	8.38