

Irish Stock Exchange Daily Bond Index Report

Monday 30 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 30-Sep-2013	Previous Close Value 27-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.26	107.30	-0.037%	1.09%	0.52%	3.08%	7.26%	4.91	4.75	3.45
All Bond Index (Return)	164.29	164.29	-0.001%	1.44%	1.64%	6.40%	64.29%	4.91	4.75	3.45
Under 3 Bond Index (Clean)	99.50	99.53	-0.023%	0.07%	-0.34%	-1.47%	-0.50%	1.54	1.52	1.39
Under 3 Bond Index (Return)	143.03	143.01	0.010%	0.41%	0.72%	1.62%	43.03%	1.54	1.52	1.39
Under 5 Bond Index (Clean)	106.97	107.01	-0.045%	0.23%	-0.16%	-0.14%	6.97%	2.05	2.02	1.90
Under 5 Bond Index (Return)	154.81	154.82	-0.008%	0.59%	0.95%	3.07%	54.81%	2.05	2.02	1.90
Under 10 Bond Index (Clean)	107.28	107.32	-0.032%	0.97%	0.48%	2.51%	7.28%	4.31	4.18	3.18
Under 10 Bond Index (Return)	160.23	160.22	0.004%	1.31%	1.58%	5.77%	60.23%	4.31	4.18	3.18
5 Plus Bond Index (Clean)	109.10	109.13	-0.034%	1.48%	0.82%	4.85%	9.10%	6.15	5.94	3.68
5 Plus Bond Index (Return)	172.51	172.50	0.003%	1.82%	1.96%	8.24%	72.51%	6.15	5.94	3.68
10 Plus Bond Index (Clean)	110.23	110.31	-0.073%	1.89%	0.77%	6.94%	10.23%	8.73	8.36	4.32
10 Plus Bond Index (Return)	181.01	181.07	-0.031%	2.26%	2.02%	10.56%	81.01%	8.73	8.36	4.32

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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.12	2.83	258	103.95	0.00	6,849	6,925	7119	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.21	2.76	224	107.97	0.00	3,630	3,819	3919	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.15	0.96	42	114.11	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.32	2.08	165	109.39	0.00	10,168	10,912	11124	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.20	5.23	347	116.43	0.00	6,389	7,105	7439	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.68	4.28	347	111.96	0.00	9,268	9,979	10376	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.26	1.25	104	107.51	0.00	7,727	8,210	8307	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.63	5.61	347	119.24	0.00	6,781	7,705	8086	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.35	2.03	165	107.38	0.00	11,809	12,440	12680	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.26	4.75	347	113.02	0.00	9,052	9,800	10230	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.09	2.07	194	102.17	0.00	5,005	5,010	5114	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.55	2.97	201	112.52	0.00	11,763	12,887	13237	

Irish Stock Exchange Daily Bond Index Report

Monday 30 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%	24.00%	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%	15.30%		
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%	18.80%				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%	100%

Irish Stock Exchange Daily Bond Index Report

Monday 30 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 30-Sep-2013	Previous Index Price 27-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	101.12	101.13	-0.010%	-0.254%	-0.905%	-1.361%	0.07	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.21	105.22	-0.010%	-0.040%	-0.322%	-0.789%	0.69	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	113.15	114.47	-1.155%	-1.155%	-1.430%	-0.132%	1.12	1.80	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	107.32	107.35	-0.035%	0.313%	0.053%	0.731%	1.63	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.20	111.32	-0.110%	0.713%	0.431%	1.506%	2.55	3.58	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.68	107.75	-0.062%	0.978%	0.730%	3.066%	2.84	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.26	106.27	-0.014%	1.366%	1.110%	5.011%	3.18	5.13	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.63	113.70	-0.062%	1.340%	0.624%	3.531%	3.37	5.06	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	105.35	105.34	0.008%	1.376%	0.554%	4.519%	3.57	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.26	108.24	0.018%	1.470%	0.899%	4.451%	3.65	5.89	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.09	100.17	-0.072%	2.096%	1.483%		3.89	7.93	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.55	109.63	-0.073%	1.890%	0.775%	6.979%	4.32	8.73	8.36

Return Price Performance			Index Price 30-Sep-2013	Previous Index Price 27-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	103.95	103.93	0.021%	0.079%	0.103%	-2.271%	0.07	0.29	0.29
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.97	107.94	0.025%	0.316%	0.764%	-1.992%	0.69	1.34	1.33
IE0004680173	0468017	8.25 Treas Bnd 2015	114.11	115.36	-1.086%	-0.553%	-6.385%	-1.902%	1.12	1.80	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.39	109.39	0.000%	0.667%	1.148%	-0.347%	1.63	2.42	2.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.43	116.51	-0.066%	1.090%	1.654%	5.209%	2.55	3.58	3.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.96	111.99	-0.027%	1.289%	1.762%	6.233%	2.84	4.46	4.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.51	107.49	0.020%	1.709%	2.187%	3.825%	3.18	5.13	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.24	119.26	-0.018%	1.709%	1.901%	7.470%	3.37	5.06	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	107.38	107.34	0.042%	1.716%	1.646%	3.291%	3.57	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.02	112.96	0.054%	1.794%	2.034%	7.980%	3.65	5.89	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.17	102.21	-0.040%	2.391%	2.474%		3.89	7.93	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.52	112.56	-0.031%	2.264%	2.025%	5.421%	4.32	8.73	8.36