

Irish Stock Exchange Daily Bond Index Report

Friday 6 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 06-Sep-2013	Previous Close Value 05-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	106.87	-0.049%	0.68%	0.11%	2.66%	6.82%	4.96	4.79	3.55
All Bond Index (Return)	163.17	163.22	-0.035%	0.75%	0.95%	5.67%	63.17%	4.96	4.79	3.55
Under 3 Bond Index (Clean)	99.52	99.53	-0.008%	0.09%	-0.32%	-1.45%	-0.48%	1.60	1.58	1.48
Under 3 Bond Index (Return)	142.67	142.67	0.003%	0.17%	0.48%	1.37%	42.67%	1.60	1.58	1.48
Under 5 Bond Index (Clean)	106.91	106.94	-0.021%	0.18%	-0.21%	-0.19%	6.91%	2.11	2.07	1.99
Under 5 Bond Index (Return)	154.30	154.31	-0.008%	0.25%	0.62%	2.73%	54.30%	2.11	2.07	1.99
Under 10 Bond Index (Clean)	106.90	106.96	-0.054%	0.61%	0.13%	2.15%	6.90%	4.36	4.23	3.27
Under 10 Bond Index (Return)	159.23	159.30	-0.041%	0.68%	0.95%	5.11%	59.23%	4.36	4.23	3.27
5 Plus Bond Index (Clean)	108.48	108.54	-0.061%	0.90%	0.25%	4.26%	8.48%	6.21	5.98	3.78
5 Plus Bond Index (Return)	171.06	171.14	-0.047%	0.96%	1.10%	7.33%	71.06%	6.21	5.98	3.78
10 Plus Bond Index (Clean)	109.39	109.40	-0.009%	1.11%	0.00%	6.12%	9.39%	8.77	8.40	4.41
10 Plus Bond Index (Return)	179.10	179.09	0.004%	1.18%	0.94%	9.38%	79.10%	8.77	8.40	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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.30	2.56	234	103.86	0.00	6,849	6,938	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.47	200	107.72	0.00	3,630	3,821	3910
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.41	18	114.88	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.23	1.78	141	109.00	0.00	10,168	10,903	11084
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.90	4.87	323	115.77	0.00	6,389	7,085	7396
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.42	3.98	323	111.40	0.00	9,256	9,942	10311
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.73	0.96	80	106.70	0.00	7,700	8,142	8216
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.07	5.22	323	118.29	0.00	6,767	7,651	8004
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.77	1.74	141	106.51	0.00	11,809	12,372	12578
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.56	4.43	323	111.98	0.00	9,052	9,736	10137
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.26	1.82	170	101.07	0.00	5,000	4,963	5054
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.71	2.62	177	111.33	0.00	11,745	12,769	13076

Irish Stock Exchange Daily Bond Index Report

Friday 6 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	7.40%	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	4.10%	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	11.60%	50.30%	37.90%	13.40%					11.40%	50.10%	37.60%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	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%	15.20%				10.60%			12.30%	15.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			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%

Irish Stock Exchange Daily Bond Index Report

Friday 6 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 06-Sep-2013	Previous Index Price 05-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	101.30	101.31	-0.010%	-0.079%	-0.730%	-1.187%	0.23	0.35	0.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.25	0.005%	0.003%	-0.279%	-0.747%	0.81	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.70	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.23	107.24	-0.012%	0.229%	-0.031%	0.647%	1.73	2.48	2.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.90	110.96	-0.059%	0.439%	0.158%	1.230%	2.66	3.64	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.42	107.50	-0.077%	0.736%	0.488%	2.819%	2.91	4.52	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.73	105.85	-0.111%	0.868%	0.614%	4.495%	3.29	5.19	5.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.07	113.09	-0.020%	0.836%	0.124%	3.016%	3.48	5.12	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	104.77	104.82	-0.040%	0.823%	0.005%	3.949%	3.67	5.78	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.56	107.71	-0.141%	0.809%	0.242%	3.770%	3.77	5.94	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.26	99.29	-0.030%	1.241%	0.634%		3.99	7.98	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.71	108.72	-0.009%	1.111%	0.005%	6.162%	4.41	8.77	8.40

Return Price Performance			Index Price 06-Sep-2013	Previous Index Price 05-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	103.86	103.86	0.001%	-0.003%	0.021%	-2.350%	0.23	0.35	0.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.72	107.70	0.016%	0.083%	0.530%	-2.219%	0.81	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.88	114.86	0.020%	0.120%	-5.752%	-1.238%	0.70	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.00	109.00	0.000%	0.306%	0.786%	-0.704%	1.73	2.48	2.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	115.82	-0.043%	0.513%	1.074%	4.609%	2.66	3.64	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.40	111.47	-0.063%	0.788%	1.259%	5.708%	2.91	4.52	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.70	106.80	-0.098%	0.940%	1.415%	3.041%	3.29	5.19	5.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.29	-0.005%	0.896%	1.086%	6.611%	3.48	5.12	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	106.51	106.54	-0.028%	0.891%	0.822%	2.453%	3.67	5.78	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.98	112.12	-0.124%	0.863%	1.101%	6.992%	3.77	5.94	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.07	101.09	-0.020%	1.295%	1.377%		3.99	7.98	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.33	111.33	0.004%	1.180%	0.943%	4.303%	4.41	8.77	8.40