

# Irish Stock Exchange Daily Bond Index Report

Monday 7 October, 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 07-Oct-2013	Previous Close Value 04-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.09	107.99	0.092%	0.78%	0.78%	3.88%	8.09%	4.91	4.75	3.29
All Bond Index (Return)	165.67	165.46	0.125%	0.84%	0.84%	7.29%	65.67%	4.91	4.75	3.29
Under 3 Bond Index (Clean)	99.61	99.62	-0.009%	0.11%	0.11%	-1.36%	-0.39%	1.52	1.50	1.29
Under 3 Bond Index (Return)	143.29	143.25	0.025%	0.18%	0.18%	1.81%	43.29%	1.52	1.50	1.29
Under 5 Bond Index (Clean)	107.18	107.18	0.000%	0.20%	0.20%	0.06%	7.18%	2.04	2.00	1.78
Under 5 Bond Index (Return)	155.24	155.19	0.035%	0.28%	0.28%	3.35%	55.24%	2.04	2.00	1.78
Under 10 Bond Index (Clean)	108.04	107.95	0.082%	0.71%	0.71%	3.23%	8.04%	4.31	4.18	3.01
Under 10 Bond Index (Return)	161.46	161.27	0.115%	0.77%	0.77%	6.58%	61.46%	4.31	4.18	3.01
5 Plus Bond Index (Clean)	110.22	110.07	0.132%	1.03%	1.03%	5.93%	10.22%	6.15	5.94	3.51
5 Plus Bond Index (Return)	174.37	174.09	0.164%	1.08%	1.08%	9.41%	74.37%	6.15	5.94	3.51
10 Plus Bond Index (Clean)	111.59	111.43	0.149%	1.23%	1.23%	8.26%	11.59%	8.73	8.38	4.18
10 Plus Bond Index (Return)	183.35	183.01	0.184%	1.29%	1.29%	11.98%	83.35%	8.73	8.38	4.18

## 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	101.03	2.90	265	103.94	0.00	6,849	6,919	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.24	2.85	231	108.09	0.00	3,630	3,820	3924
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.12	49	115.59	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	2.17	172	109.76	0.00	10,168	10,940	11161
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.75	5.33	354	117.08	0.00	6,389	7,140	7481
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.36	4.36	354	112.72	0.00	9,256	10,029	10433
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.19	1.34	111	108.53	0.00	7,721	8,277	8380
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.67	5.72	354	120.40	0.00	6,787	7,782	8171
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.55	2.12	172	108.67	0.00	11,809	12,582	12832
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.44	4.85	354	114.29	0.00	9,052	9,907	10346
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.41	2.15	201	103.55	0.00	5,000	5,070	5178
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.90	3.08	208	113.98	0.00	11,766	13,049	13411

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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	7.20%	31.90%	24.00%	8.40%					7.20%	32.00%	24.00%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.30%	4.60%					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%					11.30%	50.20%	37.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.80%	8.70%					7.60%		25.20%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.00%				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	13.20%			15.30%	18.90%				13.00%			15.10%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.50%			12.20%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.30%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.60%	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 07-Oct-2013	Previous Index Price 04-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.03	101.06	-0.027%	-0.086%	-0.086%	-1.446%	0.11	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.24	105.26	-0.017%	0.030%	0.030%	-0.759%	0.61	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.41	1.78	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.59	0.005%	0.256%	0.256%	0.989%	1.51	2.40	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.75	111.72	0.029%	0.495%	0.495%	2.008%	2.40	3.56	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.36	108.32	0.039%	0.633%	0.633%	3.719%	2.70	4.44	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.19	107.07	0.112%	0.883%	0.883%	5.938%	3.00	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.67	114.50	0.155%	0.918%	0.918%	4.481%	3.18	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	106.55	106.43	0.110%	1.136%	1.136%	5.707%	3.36	5.71	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.44	109.21	0.213%	1.090%	1.090%	5.589%	3.46	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.41	101.24	0.160%	1.311%	1.311%		3.72	7.92	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.90	110.74	0.149%	1.232%	1.232%	8.298%	4.18	8.73	8.38

Return Price Performance			Index Price 07-Oct-2013	Previous Index Price 04-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	103.93	0.006%	-0.010%	-0.010%	-2.280%	0.11	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.09	108.07	0.019%	0.110%	0.110%	-1.884%	0.61	1.32	1.31
IE0004680173	0468017	8.25 Treas Bnd 2015	115.59	115.52	0.060%	1.299%	1.299%	-0.628%	0.41	1.78	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.76	109.72	0.039%	0.333%	0.333%	-0.015%	1.51	2.40	2.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.08	117.01	0.066%	0.563%	0.563%	5.800%	2.40	3.56	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.72	112.65	0.070%	0.686%	0.686%	6.962%	2.70	4.44	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.53	108.37	0.145%	0.951%	0.951%	4.812%	3.00	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.40	120.17	0.188%	0.969%	0.969%	8.512%	3.18	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	108.67	108.51	0.143%	1.196%	1.196%	4.526%	3.36	5.71	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.29	114.02	0.240%	1.129%	1.129%	9.199%	3.46	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.55	103.36	0.189%	1.359%	1.359%		3.72	7.92	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.98	113.77	0.184%	1.291%	1.291%	6.782%	4.18	8.73	8.38