

# Irish Stock Exchange Daily Bond Index Report

Monday 23 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 23-Sep-2013	Previous Close Value 20-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.38	107.36	0.022%	1.21%	0.63%	3.19%	7.38%	4.93	4.77	3.43
All Bond Index (Return)	164.33	164.24	0.058%	1.47%	1.67%	6.42%	64.33%	4.93	4.77	3.43
Under 3 Bond Index (Clean)	99.56	99.54	0.015%	0.13%	-0.28%	-1.42%	-0.44%	1.56	1.54	1.39
Under 3 Bond Index (Return)	142.99	142.92	0.049%	0.39%	0.70%	1.60%	42.99%	1.56	1.54	1.39
Under 5 Bond Index (Clean)	107.06	107.03	0.028%	0.31%	-0.07%	-0.06%	7.06%	2.07	2.03	1.88
Under 5 Bond Index (Return)	154.81	154.71	0.063%	0.59%	0.95%	3.07%	54.81%	2.07	2.03	1.88
Under 10 Bond Index (Clean)	107.39	107.36	0.034%	1.08%	0.59%	2.62%	7.39%	4.33	4.20	3.16
Under 10 Bond Index (Return)	160.26	160.15	0.069%	1.33%	1.60%	5.79%	60.26%	4.33	4.20	3.16
5 Plus Bond Index (Clean)	109.23	109.21	0.020%	1.60%	0.94%	4.98%	9.23%	6.17	5.96	3.66
5 Plus Bond Index (Return)	172.57	172.47	0.056%	1.86%	1.99%	8.28%	72.57%	6.17	5.96	3.66
10 Plus Bond Index (Clean)	110.42	110.47	-0.050%	2.06%	0.94%	7.11%	10.42%	8.75	8.39	4.30
10 Plus Bond Index (Return)	181.14	181.15	-0.010%	2.33%	2.09%	10.63%	81.14%	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	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	101.18	2.75	251	103.93	0.00	6,849	6,929	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.30	2.68	217	107.97	0.00	3,630	3,822	3919
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.80	35	115.27	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.36	1.99	158	109.35	0.00	10,168	10,917	11120
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.39	5.12	340	116.52	0.00	6,389	7,117	7444
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.85	4.19	340	112.04	0.00	9,261	9,987	10375
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.45	1.17	97	107.62	0.00	7,752	8,252	8343
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.78	5.50	340	119.27	0.00	6,786	7,721	8094
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.36	1.95	158	107.31	0.00	11,809	12,442	12672
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.42	4.66	340	113.07	0.00	9,052	9,814	10235
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.20	2.00	187	102.20	0.00	5,000	5,019	5119
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.73	2.87	194	112.60	0.00	11,746	12,889	13226

# Irish Stock Exchange Daily Bond Index Report

Monday 23 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						Clean Index Weighting						Return Index Weighting									
			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%	8.40%							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%	37.60%	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%					13.50%				19.40%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	

# Irish Stock Exchange Daily Bond Index Report

Monday 23 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 23-Sep-2013	Previous Index Price 20-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	101.18	-0.005%	-0.197%	-0.848%	-1.304%	0.12	0.30	0.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.30	105.26	0.035%	0.043%	-0.240%	-0.707%	0.68	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.55	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	107.36	107.34	0.021%	0.358%	0.098%	0.776%	1.64	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.32	0.067%	0.888%	0.605%	1.682%	2.51	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.85	107.71	0.127%	1.135%	0.886%	3.226%	2.81	4.48	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.45	106.36	0.087%	1.550%	1.294%	5.201%	3.15	5.15	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.78	113.71	0.057%	1.469%	0.753%	3.663%	3.35	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	105.36	105.41	-0.046%	1.388%	0.565%	4.531%	3.57	5.74	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.42	108.37	0.039%	1.612%	1.041%	4.597%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.20	100.25	-0.050%	2.205%	1.592%		3.87	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.73	109.79	-0.050%	2.057%	0.940%	7.155%	4.30	8.75	8.39

Return Price Performance			Index Price 23-Sep-2013	Previous Index Price 20-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	103.90	0.027%	0.061%	0.085%	-2.288%	0.12	0.30	0.30
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.97	107.90	0.069%	0.317%	0.765%	-1.991%	0.68	1.36	1.35
IE0004680173	0468017	8.25 Treas Bnd 2015	115.27	115.20	0.060%	0.459%	-5.433%	-0.904%	0.55	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.35	109.29	0.056%	0.630%	1.111%	-0.384%	1.64	2.44	2.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.40	0.103%	1.165%	1.730%	5.287%	2.51	3.60	3.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.04	111.86	0.156%	1.363%	1.836%	6.310%	2.81	4.48	4.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.62	107.49	0.120%	1.811%	2.290%	3.930%	3.15	5.15	4.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.27	119.16	0.096%	1.737%	1.928%	7.499%	3.35	5.08	4.91
IE0034074488	3407448	4.5 Treas Bnd 2020	107.31	107.32	-0.009%	1.646%	1.576%	3.219%	3.57	5.74	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.07	112.99	0.074%	1.846%	2.086%	8.034%	3.63	5.91	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.20	102.22	-0.018%	2.424%	2.508%		3.87	7.95	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.60	112.61	-0.010%	2.333%	2.094%	5.492%	4.30	8.75	8.39