

# Irish Stock Exchange Daily Bond Index Report

Monday 9 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 09-Sep-2013	Previous Close Value 06-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.86	106.82	0.035%	0.71%	0.14%	2.69%	6.86%	4.96	4.79	3.54
All Bond Index (Return)	163.28	163.17	0.069%	0.82%	1.02%	5.74%	63.28%	4.96	4.79	3.54
Under 3 Bond Index (Clean)	99.54	99.52	0.017%	0.11%	-0.30%	-1.43%	-0.46%	1.60	1.57	1.47
Under 3 Bond Index (Return)	142.75	142.67	0.050%	0.22%	0.53%	1.42%	42.75%	1.60	1.57	1.47
Under 5 Bond Index (Clean)	106.94	106.91	0.025%	0.20%	-0.18%	-0.17%	6.94%	2.11	2.07	1.98
Under 5 Bond Index (Return)	154.39	154.30	0.060%	0.31%	0.68%	2.79%	54.39%	2.11	2.07	1.98
Under 10 Bond Index (Clean)	106.95	106.90	0.048%	0.66%	0.17%	2.19%	6.95%	4.36	4.22	3.26
Under 10 Bond Index (Return)	159.36	159.23	0.081%	0.76%	1.03%	5.20%	59.36%	4.36	4.22	3.26
5 Plus Bond Index (Clean)	108.52	108.48	0.038%	0.94%	0.28%	4.30%	8.52%	6.20	5.98	3.77
5 Plus Bond Index (Return)	171.19	171.06	0.074%	1.04%	1.17%	7.41%	71.19%	6.20	5.98	3.77
10 Plus Bond Index (Clean)	109.34	109.39	-0.048%	1.06%	-0.05%	6.07%	9.34%	8.77	8.40	4.42
10 Plus Bond Index (Return)	179.08	179.10	-0.007%	1.17%	0.94%	9.38%	79.08%	8.77	8.40	4.42

## 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	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.23	2.60	237	103.83	0.00	6,849	6,933	7111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.30	2.50	203	107.80	0.00	3,630	3,822	3913
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.48	21	114.95	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.29	1.82	144	109.11	0.00	10,168	10,910	11094
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.96	4.91	326	115.87	0.00	6,389	7,089	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.52	4.02	326	111.53	0.00	9,256	9,951	10323
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.82	1.00	83	106.82	0.00	7,700	8,148	8225
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.16	5.27	326	118.43	0.00	6,767	7,657	8014
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.82	1.78	144	106.60	0.00	11,809	12,378	12588
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.55	4.47	326	112.01	0.00	9,052	9,735	10139
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.33	1.85	173	101.18	0.00	5,000	4,967	5059
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.66	2.66	180	111.32	0.00	11,745	12,763	13075

# Irish Stock Exchange Daily Bond Index Report

Monday 9 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%	24.10%	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%	13.30%	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

Monday 9 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 09-Sep-2013	Previous Index Price 06-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	101.23	101.30	-0.067%	-0.146%	-0.797%	-1.253%	0.39	0.34	0.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.30	105.25	0.045%	0.048%	-0.235%	-0.703%	0.77	1.39	1.38
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.69	1.86	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.29	107.23	0.061%	0.290%	0.030%	0.708%	1.70	2.47	2.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.96	110.90	0.051%	0.491%	0.210%	1.283%	2.64	3.64	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.52	107.42	0.088%	0.825%	0.577%	2.910%	2.89	4.52	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.82	105.73	0.085%	0.954%	0.699%	4.584%	3.27	5.19	5.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.16	113.07	0.087%	0.923%	0.211%	3.105%	3.47	5.11	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	104.82	104.77	0.048%	0.871%	0.052%	3.998%	3.66	5.78	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.55	107.56	-0.009%	0.799%	0.233%	3.761%	3.77	5.94	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.33	99.26	0.079%	1.321%	0.713%		3.98	7.98	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.66	108.71	-0.049%	1.062%	-0.044%	6.110%	4.42	8.77	8.40

Return Price Performance			Index Price 09-Sep-2013	Previous Index Price 06-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	103.83	103.86	-0.034%	-0.037%	-0.013%	-2.383%	0.39	0.34	0.34
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.80	107.72	0.079%	0.162%	0.609%	-2.142%	0.77	1.39	1.38
IE0004680173	0468017	8.25 Treas Bnd 2015	114.95	114.88	0.059%	0.180%	-5.696%	-1.179%	0.69	1.86	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.00	0.094%	0.401%	0.881%	-0.610%	1.70	2.47	2.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.87	115.77	0.088%	0.602%	1.163%	4.701%	2.64	3.64	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.53	111.40	0.118%	0.907%	1.379%	5.833%	2.89	4.52	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.82	106.70	0.118%	1.060%	1.535%	3.163%	3.27	5.19	5.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.43	118.29	0.123%	1.021%	1.211%	6.743%	3.47	5.11	4.94
IE0034074488	3407448	4.5 Treas Bnd 2020	106.60	106.51	0.082%	0.974%	0.904%	2.537%	3.66	5.78	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.01	111.98	0.028%	0.891%	1.129%	7.022%	3.77	5.94	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.18	101.07	0.109%	1.405%	1.487%		3.98	7.98	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.32	111.33	-0.007%	1.172%	0.936%	4.296%	4.42	8.77	8.40