

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 September, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 17-Sep-2013	Previous Close Value 16-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.83	106.82	0.005%	0.69%	0.12%	2.66%	6.83%	4.94	4.77	3.54
All Bond Index (Return)	163.40	163.37	0.017%	0.89%	1.09%	5.82%	63.40%	4.94	4.77	3.54
Under 3 Bond Index (Clean)	99.48	99.50	-0.023%	0.05%	-0.36%	-1.49%	-0.52%	1.58	1.55	1.47
Under 3 Bond Index (Return)	142.79	142.80	-0.011%	0.25%	0.56%	1.45%	42.79%	1.58	1.55	1.47
Under 5 Bond Index (Clean)	106.90	106.92	-0.022%	0.16%	-0.22%	-0.20%	6.90%	2.09	2.05	1.97
Under 5 Bond Index (Return)	154.48	154.49	-0.010%	0.37%	0.74%	2.85%	54.48%	2.09	2.05	1.97
Under 10 Bond Index (Clean)	106.91	106.90	0.008%	0.62%	0.13%	2.15%	6.91%	4.34	4.20	3.27
Under 10 Bond Index (Return)	159.45	159.42	0.019%	0.82%	1.09%	5.26%	59.45%	4.34	4.20	3.27
5 Plus Bond Index (Clean)	108.50	108.48	0.017%	0.92%	0.27%	4.27%	8.50%	6.18	5.96	3.77
5 Plus Bond Index (Return)	171.32	171.27	0.028%	1.12%	1.25%	7.49%	71.32%	6.18	5.96	3.77
10 Plus Bond Index (Clean)	109.40	109.42	-0.016%	1.12%	0.01%	6.13%	9.40%	8.75	8.38	4.41
10 Plus Bond Index (Return)	179.38	179.38	-0.003%	1.34%	1.10%	9.56%	79.38%	8.75	8.38	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	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.23	2.69	245	103.92	0.00	6,849	6,933	7117
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.23	2.60	211	107.83	0.00	3,630	3,820	3914
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.67	29	115.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.19	1.92	152	109.10	0.00	10,168	10,899	11094
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.99	5.03	334	116.02	0.00	6,389	7,091	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.26	4.12	334	111.38	0.00	9,265	9,928	10309
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.78	1.10	91	106.88	0.00	7,725	8,172	8256
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.11	5.40	334	118.51	0.00	6,786	7,676	8042
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.79	1.87	152	106.67	0.00	11,809	12,375	12596
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.71	4.58	334	112.28	0.00	9,052	9,750	10164
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.32	1.93	181	101.25	0.00	5,000	4,966	5063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.73	2.78	188	111.51	0.00	11,746	12,770	13097

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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	7.30%	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	4.00%	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	11.50%	50.30%	37.90%	13.40%					11.40%	50.10%	37.50%	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%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.50%			12.10%	15.10%			
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%

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## Bond Index Constituent

Clean Price Performance			Index Price 17-Sep-2013	Previous Index Price 16-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	101.24	-0.013%	-0.146%	-0.797%	-1.253%	0.16	0.32	0.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.23	105.25	-0.027%	-0.024%	-0.306%	-0.773%	0.77	1.37	1.36
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.61	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.19	107.22	-0.028%	0.194%	-0.065%	0.612%	1.72	2.45	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.99	111.01	-0.021%	0.523%	0.241%	1.314%	2.62	3.62	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.26	107.27	-0.007%	0.586%	0.339%	2.666%	2.94	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.78	105.73	0.052%	0.913%	0.658%	4.541%	3.28	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.11	113.09	0.016%	0.874%	0.162%	3.055%	3.47	5.09	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	104.79	104.76	0.029%	0.842%	0.024%	3.969%	3.66	5.76	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.71	107.65	0.054%	0.949%	0.382%	3.915%	3.74	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.32	99.33	-0.007%	1.306%	0.698%		3.99	7.96	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.73	108.74	-0.017%	1.123%	0.016%	6.174%	4.41	8.75	8.38

Return Price Performance			Index Price 17-Sep-2013	Previous Index Price 16-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	103.92	103.92	-0.001%	0.048%	0.072%	-2.301%	0.16	0.32	0.32
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.83	107.84	-0.015%	0.183%	0.631%	-2.121%	0.77	1.37	1.36
IE0004680173	0468017	8.25 Treas Bnd 2015	115.14	115.11	0.020%	0.340%	-5.545%	-1.021%	0.61	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.12	-0.016%	0.399%	0.879%	-0.612%	1.72	2.45	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.02	116.03	-0.006%	0.737%	1.299%	4.842%	2.62	3.62	3.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.38	111.37	0.004%	0.766%	1.237%	5.685%	2.94	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.88	106.81	0.063%	1.111%	1.586%	3.215%	3.28	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.51	118.47	0.028%	1.084%	1.274%	6.809%	3.47	5.09	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	106.67	106.62	0.039%	1.038%	0.968%	2.602%	3.66	5.76	5.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.28	112.21	0.063%	1.134%	1.372%	7.279%	3.74	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.25	101.25	0.003%	1.475%	1.558%		3.99	7.96	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.51	111.51	-0.003%	1.339%	1.102%	4.467%	4.41	8.75	8.38