

# Irish Stock Exchange Weekly Bond Index Report

Friday 27 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<br>27-Sep-2013 | Week to Date<br>20-Sep-2013 | Performance |        |        | Since<br>Inception | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|-----------------------------|-------------|--------|--------|--------------------|----------------------|----------------------|----------------------|
|                              |                            |                             | MTD         | QTD    | YTD    |                    |                      |                      |                      |
| All Bond Index (Clean)       | 107.30                     | -0.05%                      | 1.13%       | 0.55%  | 3.12%  | 7.30%              | 4.91                 | 4.75                 | 3.45                 |
| All Bond Index (Return)      | 164.29                     | 0.03%                       | 1.44%       | 1.64%  | 6.40%  | 64.29%             | 4.91                 | 4.75                 | 3.45                 |
| Under 3 Bond Index (Clean)   | 99.53                      | -0.02%                      | 0.09%       | -0.31% | -1.45% | -0.48%             | 1.54                 | 1.52                 | 1.38                 |
| Under 3 Bond Index (Return)  | 143.01                     | 0.06%                       | 0.40%       | 0.71%  | 1.61%  | 43.01%             | 1.54                 | 1.52                 | 1.38                 |
| Under 5 Bond Index (Clean)   | 107.01                     | -0.01%                      | 0.27%       | -0.11% | -0.10% | 7.01%              | 2.06                 | 2.02                 | 1.88                 |
| Under 5 Bond Index (Return)  | 154.82                     | 0.07%                       | 0.59%       | 0.96%  | 3.07%  | 54.82%             | 2.06                 | 2.02                 | 1.88                 |
| Under 10 Bond Index (Clean)  | 107.32                     | -0.04%                      | 1.00%       | 0.51%  | 2.54%  | 7.32%              | 4.32                 | 4.18                 | 3.17                 |
| Under 10 Bond Index (Return) | 160.22                     | 0.04%                       | 1.31%       | 1.58%  | 5.77%  | 60.22%             | 4.32                 | 4.18                 | 3.17                 |
| 5 Plus Bond Index (Clean)    | 109.13                     | -0.07%                      | 1.51%       | 0.85%  | 4.89%  | 9.13%              | 6.16                 | 5.94                 | 3.67                 |
| 5 Plus Bond Index (Return)   | 172.50                     | 0.02%                       | 1.81%       | 1.95%  | 8.23%  | 72.50%             | 6.16                 | 5.94                 | 3.67                 |
| 10 Plus Bond Index (Clean)   | 110.31                     | -0.14%                      | 1.96%       | 0.85%  | 7.02%  | 10.31%             | 8.73                 | 8.37                 | 4.31                 |
| 10 Plus Bond Index (Return)  | 181.07                     | -0.05%                      | 2.29%       | 2.06%  | 10.59% | 81.07%             | 8.73                 | 8.37                 | 4.31                 |

## Bond Index Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal       | O/S Amt        | O/S Amt        |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
|              |         |                     |                  |        |                     |                |         |                 |                |      | Amt<br>O/S(m) | Clean<br>Price | Dirty<br>Price |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4      | Annual              | 101.13         | 2.80    | 255             | 103.93         | 0.00 | 6,849         | 6,926          | 7117           |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5    | Annual              | 105.22         | 2.73    | 221             | 107.94         | 0.00 | 3,630         | 3,819          | 3918           |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25   | Annual              | 114.47         | 0.89    | 39              | 115.36         | 0.00 | 7             | 8              | 9              |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6    | Annual              | 107.35         | 2.04    | 162             | 109.39         | 0.00 | 10,168        | 10,916         | 11124          |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5    | Annual              | 111.32         | 5.18    | 344             | 116.51         | 0.00 | 6,389         | 7,113          | 7444           |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 107.75         | 4.24    | 344             | 111.99         | 0.00 | 9,268         | 9,986          | 10379          |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 106.27         | 1.22    | 101             | 107.49         | 0.00 | 7,727         | 8,212          | 8306           |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 113.70         | 5.56    | 344             | 119.26         | 0.00 | 6,781         | 7,710          | 8087           |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 105.34         | 2.00    | 162             | 107.34         | 0.00 | 11,809        | 12,439         | 12675          |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 108.24         | 4.71    | 344             | 112.96         | 0.00 | 9,052         | 9,798          | 10225          |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9    | Annual              | 100.17         | 2.04    | 191             | 102.21         | 0.00 | 5,005         | 5,014          | 5116           |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 109.63         | 2.93    | 198             | 112.56         | 0.00 | 11,763        | 12,885         | 13230          |

# Irish Stock Exchange Weekly Bond Index Report

Friday 27 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%      | 24.00%      | 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%      | 15.30%      |             |             |             |
| 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%      | 18.80%      |             |                        |             | 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%     |                        |             | 13.60%      |             |             |             | 19.50%      | 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> | <b>100%</b> |

# Irish Stock Exchange Weekly Bond Index Report

Friday 27 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 |         |                     |                         | Performance              |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                    | SEDOL   | Bond Name           | Close Price 27-Sep-2013 | Week to Date 20-Sep-2013 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 101.13                  | -0.05%                   | -0.24% | -0.89% | -1.35% | 0.07              | 0.29              | 0.29              |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 105.22                  | -0.04%                   | -0.03% | -0.31% | -0.78% | 0.69              | 1.34              | 1.33              |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 114.47                  | 0.00%                    | 0.00%  | -0.28% | 1.03%  | 0.49              | 1.81              | 1.80              |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 107.35                  | 0.01%                    | 0.35%  | 0.09%  | 0.77%  | 1.62              | 2.42              | 2.38              |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 111.32                  | 0.00%                    | 0.82%  | 0.54%  | 1.62%  | 2.52              | 3.58              | 3.50              |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 107.75                  | 0.03%                    | 1.04%  | 0.79%  | 3.13%  | 2.83              | 4.46              | 4.34              |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 106.27                  | -0.08%                   | 1.38%  | 1.12%  | 5.03%  | 3.18              | 5.13              | 4.98              |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 113.70                  | -0.01%                   | 1.40%  | 0.69%  | 3.59%  | 3.36              | 5.06              | 4.90              |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 105.34                  | -0.06%                   | 1.37%  | 0.55%  | 4.51%  | 3.57              | 5.73              | 5.53              |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 108.24                  | -0.12%                   | 1.45%  | 0.88%  | 4.43%  | 3.65              | 5.89              | 5.68              |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 100.17                  | -0.08%                   | 2.17%  | 1.56%  |        | 3.88              | 7.93              | 7.64              |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 109.63                  | -0.14%                   | 1.96%  | 0.85%  | 7.06%  | 4.31              | 8.73              | 8.37              |

| Return Price Performance |         |                     |                         | Performance              |       |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|-------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name           | Close Price 27-Sep-2013 | Week to Date 20-Sep-2013 | MTD   | QTD    | YTD    |                   |                   |                   |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.93                  | 0.02%                    | 0.06% | 0.08%  | -2.29% | 0.07              | 0.29              | 0.29              |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 107.94                  | 0.04%                    | 0.29% | 0.74%  | -2.02% | 0.69              | 1.34              | 1.33              |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 115.36                  | 0.14%                    | 0.54% | -5.36% | -0.82% | 0.49              | 1.81              | 1.80              |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 109.39                  | 0.09%                    | 0.67% | 1.15%  | -0.35% | 1.62              | 2.42              | 2.38              |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 116.51                  | 0.09%                    | 1.16% | 1.72%  | 5.28%  | 2.52              | 3.58              | 3.50              |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 111.99                  | 0.11%                    | 1.32% | 1.79%  | 6.26%  | 2.83              | 4.46              | 4.34              |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 107.49                  | 0.00%                    | 1.69% | 2.17%  | 3.80%  | 3.18              | 5.13              | 4.98              |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 119.26                  | 0.09%                    | 1.73% | 1.92%  | 7.49%  | 3.36              | 5.06              | 4.90              |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 107.34                  | 0.02%                    | 1.67% | 1.60%  | 3.25%  | 3.57              | 5.73              | 5.53              |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 112.96                  | -0.03%                   | 1.74% | 1.98%  | 7.92%  | 3.65              | 5.89              | 5.68              |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 102.21                  | -0.01%                   | 2.43% | 2.52%  |        | 3.88              | 7.93              | 7.64              |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 112.56                  | -0.05%                   | 2.30% | 2.06%  | 5.45%  | 4.31              | 8.73              | 8.37              |