

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 August, 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 14-Aug-2013	Previous Close Value 13-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.52	107.60	-0.076%	-0.07%	0.76%	3.33%	7.52%	5.04	4.87	3.43
All Bond Index (Return)	163.75	163.86	-0.063%	0.10%	1.31%	6.05%	63.75%	5.04	4.87	3.43
Under 3 Bond Index (Clean)	99.91	99.93	-0.026%	-0.12%	0.07%	-1.07%	-0.10%	1.66	1.64	1.35
Under 3 Bond Index (Return)	142.84	142.86	-0.015%	0.04%	0.60%	1.49%	42.84%	1.66	1.64	1.35
Under 5 Bond Index (Clean)	107.36	107.39	-0.031%	-0.11%	0.21%	0.22%	7.36%	2.18	2.14	1.87
Under 5 Bond Index (Return)	154.51	154.54	-0.019%	0.06%	0.76%	2.86%	54.51%	2.18	2.14	1.87
Under 10 Bond Index (Clean)	107.47	107.55	-0.077%	-0.10%	0.66%	2.69%	7.47%	4.43	4.30	3.17
Under 10 Bond Index (Return)	159.62	159.72	-0.063%	0.07%	1.20%	5.37%	59.62%	4.43	4.30	3.17
5 Plus Bond Index (Clean)	109.30	109.40	-0.096%	-0.06%	1.01%	5.05%	9.30%	6.28	6.06	3.67
5 Plus Bond Index (Return)	171.85	171.99	-0.082%	0.11%	1.56%	7.82%	71.85%	6.28	6.06	3.67
10 Plus Bond Index (Clean)	110.96	111.05	-0.075%	0.10%	1.44%	7.64%	10.96%	8.86	8.50	4.25
10 Plus Bond Index (Return)	181.06	181.17	-0.060%	0.28%	2.05%	10.58%	81.06%	8.86	8.50	4.25

## 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	101.52	2.31	211	103.83	0.00	6,849	6,953	7111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.65	2.18	177	107.83	0.00	3,650	3,856	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.53	8.16	356	122.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.76	1.49	118	109.24	0.00	10,168	10,957	11108
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.46	4.52	300	115.98	0.00	6,389	7,121	7410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.79	3.70	300	111.49	0.00	9,258	9,979	10321
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.15	0.69	57	106.84	0.00	7,722	8,197	8250
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.75	4.85	300	118.59	0.00	6,767	7,697	8025
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.43	1.46	118	106.88	0.00	11,809	12,450	12621
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.39	4.11	300	112.50	0.00	9,052	9,811	10183
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.22	1.57	147	101.79	0.00	5,060	5,071	5150
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.27	2.28	154	112.55	0.00	11,745	12,952	13220

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 August, 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%	31.90%	24.10%	8.50%					7.30%	32.10%	24.00%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.70%	13.30%	4.70%					4.00%	17.80%	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	11.50%	50.30%	37.90%	13.30%					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%	15.10%			10.60%			12.30%	15.20%				
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%	11.60%			8.20%			9.50%	11.80%				
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%			6.20%	7.70%			5.30%			6.10%	7.60%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	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>

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 August, 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 14-Aug-2013	Previous Index Price 13-Aug-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.52	101.56	-0.037%	-0.141%	-0.513%	-0.971%	0.27	0.41	0.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.65	105.68	-0.028%	-0.123%	0.095%	-0.374%	0.70	1.46	1.45
IE0004680173	0468017	8.25 Treas Bnd 2015	114.53	114.60	-0.061%	-0.244%	-0.227%	1.087%	0.88	1.93	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	107.76	107.78	-0.019%	-0.100%	0.463%	1.144%	1.60	2.54	2.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.46	111.51	-0.045%	-0.079%	0.661%	1.739%	2.56	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.79	107.85	-0.054%	-0.065%	0.834%	3.173%	2.85	4.58	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.15	106.25	-0.091%	-0.005%	1.013%	4.910%	3.22	5.25	5.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.75	113.86	-0.101%	0.004%	0.726%	3.635%	3.39	5.18	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	105.43	105.57	-0.135%	-0.227%	0.630%	4.599%	3.57	5.85	5.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.39	108.52	-0.118%	-0.215%	1.018%	4.573%	3.65	6.01	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.22	100.32	-0.103%	0.092%	1.607%		3.87	8.06	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.27	110.36	-0.074%	0.100%	1.440%	7.685%	4.25	8.86	8.50

Return Price Performance			Index Price 14-Aug-2013	Previous Index Price 13-Aug-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	-0.026%	0.011%	-0.008%	-2.379%	0.27	0.41	0.41
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.83	107.85	-0.016%	0.040%	0.635%	-2.118%	0.70	1.46	1.45
IE0004680173	0468017	8.25 Treas Bnd 2015	122.69	122.74	-0.038%	0.033%	0.651%	5.472%	0.88	1.93	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	109.24	109.25	-0.007%	0.063%	1.008%	-0.486%	1.60	2.54	2.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.98	116.01	-0.029%	0.107%	1.258%	4.799%	2.56	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.49	111.53	-0.040%	0.092%	1.338%	5.790%	2.85	4.58	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.84	106.93	-0.079%	0.154%	1.551%	3.179%	3.22	5.25	5.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.69	-0.083%	0.195%	1.349%	6.889%	3.39	5.18	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	106.88	107.01	-0.121%	-0.064%	1.173%	2.810%	3.57	5.85	5.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.50	112.61	-0.100%	-0.036%	1.568%	7.487%	3.65	6.01	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.79	101.88	-0.090%	0.238%	2.094%		3.87	8.06	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.55	112.62	-0.060%	0.282%	2.049%	5.446%	4.25	8.86	8.50