

# Irish Stock Exchange Daily Bond Index Report

Thursday 3 October, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 03-Oct-2013	Previous Close Value 02-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.91	107.80	0.109%	0.61%	0.61%	3.71%	7.91%	4.91	4.75	3.33
All Bond Index (Return)	165.32	165.13	0.117%	0.63%	0.63%	7.07%	65.32%	4.91	4.75	3.33
Under 3 Bond Index (Clean)	99.61	99.58	0.025%	0.11%	0.11%	-1.37%	-0.39%	1.53	1.51	1.30
Under 3 Bond Index (Return)	143.22	143.17	0.036%	0.14%	0.14%	1.76%	43.22%	1.53	1.51	1.30
Under 5 Bond Index (Clean)	107.16	107.13	0.026%	0.18%	0.18%	0.04%	7.16%	2.04	2.01	1.80
Under 5 Bond Index (Return)	155.13	155.08	0.037%	0.21%	0.21%	3.28%	55.13%	2.04	2.01	1.80
Under 10 Bond Index (Clean)	107.87	107.78	0.081%	0.55%	0.55%	3.07%	7.87%	4.31	4.18	3.05
Under 10 Bond Index (Return)	161.14	161.00	0.089%	0.57%	0.57%	6.37%	61.14%	4.31	4.18	3.05
5 Plus Bond Index (Clean)	109.97	109.81	0.145%	0.80%	0.80%	5.69%	9.97%	6.15	5.94	3.55
5 Plus Bond Index (Return)	173.91	173.64	0.153%	0.81%	0.81%	9.11%	73.91%	6.15	5.94	3.55
10 Plus Bond Index (Clean)	111.34	111.02	0.290%	1.00%	1.00%	8.01%	11.34%	8.73	8.38	4.20
10 Plus Bond Index (Return)	182.85	182.31	0.296%	1.02%	1.02%	11.68%	82.85%	8.73	8.38	4.20

## 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	101.08	2.86	261	103.94	0.00	6,849	6,922	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.27	2.80	227	108.07	0.00	3,630	3,821	3923
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.03	45	115.50	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.55	2.12	168	109.67	0.00	10,168	10,936	11151
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.64	5.27	350	116.92	0.00	6,389	7,133	7470
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.26	4.32	350	112.58	0.00	9,256	10,020	10420
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.90	1.29	107	108.19	0.00	7,721	8,260	8360
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.40	5.66	350	120.06	0.00	6,787	7,758	8141
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.28	2.07	168	108.35	0.00	11,809	12,551	12795
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.18	4.80	350	113.97	0.00	9,055	9,883	10317
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.08	2.11	197	103.19	0.00	5,000	5,054	5159
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.65	3.02	204	113.67	0.00	11,766	13,018	13374

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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%	31.90%	24.00%	8.40%					7.20%	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%	4.60%					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%	13.10%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.70%	8.70%					7.60%		25.20%	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%			10.00%	12.40%				8.50%			9.90%	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	13.20%			15.20%	18.90%				13.00%			15.10%	18.70%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.50%			12.20%	15.00%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.30%			6.10%	7.50%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				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>

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## Bond Index Constituent

Clean Price Performance			Index Price 03-Oct-2013	Previous Index Price 02-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.08	101.08	-0.008%	-0.045%	-0.045%	-1.405%	0.04	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.27	105.23	0.033%	0.057%	0.057%	-0.733%	0.61	1.32	1.32
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.43	1.79	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	107.55	107.50	0.044%	0.219%	0.219%	0.952%	1.53	2.40	2.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.61	0.027%	0.398%	0.398%	1.911%	2.43	3.57	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.26	108.11	0.139%	0.543%	0.543%	3.626%	2.72	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.90	106.86	0.037%	0.610%	0.610%	5.651%	3.06	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.40	114.29	0.101%	0.678%	0.678%	4.232%	3.23	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	106.28	106.16	0.116%	0.888%	0.888%	5.447%	3.41	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.18	109.03	0.138%	0.842%	0.842%	5.330%	3.50	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.08	100.97	0.114%	0.989%	0.989%		3.76	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.65	110.33	0.290%	1.004%	1.004%	8.053%	4.20	8.73	8.38

Return Price Performance			Index Price 03-Oct-2013	Previous Index Price 02-Oct-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	103.93	0.003%	-0.012%	-0.012%	-2.282%	0.04	0.27	0.27
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.07	108.02	0.044%	0.090%	0.090%	-1.904%	0.61	1.32	1.32
IE0004680173	0468017	8.25 Treas Bnd 2015	115.50	115.48	0.020%	1.218%	1.218%	-0.707%	0.43	1.79	1.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.67	109.61	0.055%	0.250%	0.250%	-0.098%	1.53	2.40	2.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.92	116.87	0.039%	0.418%	0.418%	5.649%	2.43	3.57	3.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.58	112.42	0.145%	0.556%	0.556%	6.823%	2.72	4.45	4.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.19	108.14	0.048%	0.635%	0.635%	4.485%	3.06	5.12	4.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.06	119.93	0.110%	0.687%	0.687%	8.208%	3.23	5.05	4.89
IE0034074488	3407448	4.5 Treas Bnd 2020	108.35	108.22	0.125%	0.905%	0.905%	4.226%	3.41	5.72	5.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.97	113.81	0.144%	0.844%	0.844%	8.891%	3.50	5.88	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.19	103.06	0.121%	1.000%	1.000%		3.76	7.93	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.67	113.33	0.296%	1.017%	1.017%	6.493%	4.20	8.73	8.38