

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 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 30-Oct-2013	Previous Close Value 29-Oct-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.37	109.32	0.041%	1.96%	1.96%	5.10%	9.37%	4.94	4.80	3.04
All Bond Index (Return)	168.02	167.94	0.053%	2.27%	2.27%	8.81%	68.02%	4.94	4.80	3.04
Under 3 Bond Index (Clean)	99.84	99.85	-0.011%	0.33%	0.33%	-1.14%	-0.17%	1.46	1.44	1.01
Under 3 Bond Index (Return)	143.97	143.97	0.001%	0.66%	0.66%	2.30%	43.97%	1.46	1.44	1.01
Under 5 Bond Index (Clean)	107.72	107.71	0.007%	0.71%	0.71%	0.56%	7.72%	2.66	2.61	1.89
Under 5 Bond Index (Return)	156.41	156.38	0.019%	1.03%	1.03%	4.13%	56.41%	2.66	2.61	1.89
Under 10 Bond Index (Clean)	109.13	109.10	0.030%	1.73%	1.73%	4.28%	9.13%	4.34	4.22	2.76
Under 10 Bond Index (Return)	163.49	163.43	0.042%	2.04%	2.04%	7.93%	63.49%	4.34	4.22	2.76
5 Plus Bond Index (Clean)	111.90	111.83	0.065%	2.57%	2.57%	7.55%	11.90%	6.50	6.29	3.36
5 Plus Bond Index (Return)	177.45	177.32	0.076%	2.87%	2.87%	11.34%	77.45%	6.50	6.29	3.36
10 Plus Bond Index (Clean)	114.06	113.93	0.112%	3.47%	3.47%	10.65%	14.06%	8.69	8.37	3.92
10 Plus Bond Index (Return)	187.85	187.62	0.123%	3.78%	3.78%	14.73%	87.85%	8.69	8.37	3.92

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.78	3.16	288	103.94	0.00	6,849	6,902	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.42	3.13	254	108.55	0.00	3,630	3,827	3940
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.65	72	116.12	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.18	2.46	195	110.64	0.00	10,168	11,000	11250
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.89	0.18	12	113.07	0.00	6,459	7,288	7299
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.65	0.15	12	109.80	0.00	9,269	10,163	10177
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.66	1.62	134	110.28	0.00	7,700	8,367	8491
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.12	0.19	12	116.31	0.00	6,779	7,871	7884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.90	2.40	195	110.30	0.00	11,809	12,741	13025
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.96	0.16	12	111.12	0.00	9,123	10,123	10138
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.13	2.39	224	105.53	0.00	5,008	5,164	5284
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.36	3.42	231	116.77	0.00	11,775	13,348	13751

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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	7.10%	31.80%	17.60%	8.30%					7.20%	31.90%	17.90%	8.40%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	9.80%	4.60%					4.00%	17.70%	9.90%	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	11.40%	50.60%	28.10%	13.20%					11.40%	50.40%	28.30%	13.30%					
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		18.60%	8.70%					7.40%		18.30%	8.60%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.50%		25.90%	12.20%					10.30%		25.60%	12.00%					
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	14.50%				8.60%			10.00%	14.50%				
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	13.70%				8.00%			9.30%	13.50%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.10%				13.20%			15.40%	22.20%				
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.50%			12.10%	17.60%				10.30%			12.00%	17.30%				
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	9.00%				5.40%			6.20%	9.00%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%					23.20%	100.00%		14.00%					23.50%	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>

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## Bond Index Constituent

Clean Price Performance			Index Price 30-Oct-2013	Previous Index Price 29-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	100.78	100.83	-0.047%	-0.333%	-0.333%	-1.690%	0.03	0.20	0.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.42	105.42	-0.005%	0.200%	0.200%	-0.591%	0.29	1.25	1.25
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	1.168%	1.168%	1.034%	0.14	1.72	1.72
IE0006857530	0685753	4.6 Treas Bnd 2016	108.18	108.17	0.009%	0.806%	0.806%	1.543%	1.19	2.33	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.89	112.88	0.004%	1.515%	1.515%	3.044%	2.07	3.67	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.60	0.047%	1.831%	1.831%	4.953%	2.41	4.56	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.66	108.64	0.023%	2.263%	2.263%	7.387%	2.72	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.12	116.08	0.034%	2.187%	2.187%	5.795%	2.91	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	107.90	107.83	0.063%	2.421%	2.421%	7.049%	3.13	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.96	110.88	0.069%	2.491%	2.491%	7.053%	3.22	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.13	103.08	0.053%	3.037%	3.037%		3.50	7.87	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.36	113.23	0.112%	3.473%	3.473%	10.695%	3.92	8.69	8.37

Return Price Performance			Index Price 30-Oct-2013	Previous Index Price 29-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	103.98	-0.035%	-0.008%	-0.008%	-2.278%	0.03	0.20	0.20
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.55	108.54	0.006%	0.537%	0.537%	-1.465%	0.29	1.25	1.25
IE0004680173	0468017	8.25 Treas Bnd 2015	116.12	116.10	0.020%	1.761%	1.761%	-0.175%	0.14	1.72	1.72
IE0006857530	0685753	4.6 Treas Bnd 2016	110.64	110.62	0.021%	1.137%	1.137%	0.786%	1.19	2.33	2.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.07	113.05	0.018%	-2.888%	-2.888%	2.170%	2.07	3.67	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.80	109.73	0.059%	-1.928%	-1.928%	4.186%	2.41	4.56	4.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.28	110.24	0.034%	2.573%	2.573%	6.497%	2.72	5.05	4.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.31	116.25	0.048%	-2.457%	-2.457%	4.829%	2.91	5.24	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	110.30	110.22	0.073%	2.719%	2.719%	6.099%	3.13	5.65	5.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.12	111.03	0.082%	-1.674%	-1.674%	6.172%	3.22	6.08	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.53	105.46	0.063%	3.290%	3.290%		3.50	7.87	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.77	116.63	0.123%	3.776%	3.776%	9.402%	3.92	8.69	8.37