

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 September, 2013

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 03-Sep-2013	Previous Close Value 02-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.47	106.13	0.320%	0.35%	-0.22%	2.32%	6.47%	4.97	4.79	3.62
All Bond Index (Return)	162.58	162.05	0.324%	0.38%	0.58%	5.29%	62.58%	4.97	4.79	3.62
Under 3 Bond Index (Clean)	99.46	99.40	0.067%	0.03%	-0.37%	-1.51%	-0.54%	1.61	1.59	1.54
Under 3 Bond Index (Return)	142.54	142.43	0.077%	0.08%	0.39%	1.28%	42.54%	1.61	1.59	1.54
Under 5 Bond Index (Clean)	106.81	106.70	0.103%	0.08%	-0.30%	-0.29%	6.81%	2.12	2.08	2.05
Under 5 Bond Index (Return)	154.10	153.92	0.112%	0.12%	0.49%	2.59%	54.10%	2.12	2.08	2.05
Under 10 Bond Index (Clean)	106.60	106.27	0.307%	0.33%	-0.16%	1.86%	6.60%	4.37	4.23	3.34
Under 10 Bond Index (Return)	158.74	158.25	0.310%	0.37%	0.64%	4.79%	58.74%	4.37	4.23	3.34
5 Plus Bond Index (Clean)	108.00	107.56	0.416%	0.46%	-0.19%	3.80%	8.00%	6.22	5.99	3.85
5 Plus Bond Index (Return)	170.27	169.57	0.417%	0.50%	0.64%	6.83%	70.27%	6.22	5.99	3.85
10 Plus Bond Index (Clean)	108.67	108.23	0.407%	0.45%	-0.65%	5.42%	8.67%	8.78	8.40	4.49
10 Plus Bond Index (Return)	177.88	177.15	0.410%	0.49%	0.26%	8.64%	77.88%	8.78	8.40	4.49

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	101.34	2.53	231	103.87	0.00	6,849	6,941	7114
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.23	2.43	197	107.66	0.00	3,630	3,820	3908
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.34	15	114.81	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.08	1.74	138	108.82	0.00	10,168	10,888	11065
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.65	4.82	320	115.47	0.00	6,389	7,070	7378
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.98	3.95	320	110.92	0.00	9,256	9,901	10266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.29	0.93	77	106.22	0.00	7,700	8,108	8179
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.83	5.17	320	118.00	0.00	6,767	7,634	7984
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.32	1.70	138	106.02	0.00	11,809	12,318	12519
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.26	4.38	320	111.65	0.00	9,052	9,709	10106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.67	1.78	167	100.45	0.00	5,000	4,933	5023
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.00	2.57	174	110.57	0.00	11,745	12,685	12987

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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	7.40%	32.00%	24.20%	8.50%					7.40%	32.20%	24.10%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.60%	13.30%	4.70%					4.00%	17.70%	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	11.60%	50.30%	37.90%	13.40%					11.50%	50.10%	37.50%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%					7.60%		25.00%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.20%				10.60%			12.30%	15.30%			
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%	11.70%				8.30%			9.60%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	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	5.20%			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%				19.40%	100.00%			13.50%				19.40%	100.00%		
									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 03-Sep-2013	Previous Index Price 02-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	101.34	101.35	-0.002%	-0.035%	-0.686%	-1.143%	0.25	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.23	105.17	0.065%	-0.016%	-0.298%	-0.766%	0.86	1.41	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.75	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.08	106.96	0.112%	0.092%	-0.168%	0.509%	1.80	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.65	110.42	0.213%	0.217%	-0.063%	1.007%	2.73	3.65	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.98	106.64	0.319%	0.319%	0.072%	2.393%	3.01	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.29	104.90	0.377%	0.448%	0.195%	4.060%	3.38	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.83	112.28	0.483%	0.622%	-0.089%	2.797%	3.53	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	104.32	103.95	0.348%	0.382%	-0.432%	3.494%	3.75	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.26	106.68	0.548%	0.532%	-0.033%	3.486%	3.81	5.96	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.67	98.17	0.504%	0.643%	0.039%		4.07	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.00	107.56	0.406%	0.448%	-0.651%	5.466%	4.49	8.78	8.40

Return Price Performance			Index Price 03-Sep-2013	Previous Index Price 02-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	103.87	103.87	0.008%	0.009%	0.033%	-2.339%	0.25	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.66	107.58	0.074%	0.030%	0.477%	-2.271%	0.86	1.41	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.81	114.79	0.020%	0.060%	-5.808%	-1.297%	0.75	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.82	108.68	0.122%	0.136%	0.615%	-0.873%	1.80	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.47	115.22	0.217%	0.260%	0.820%	4.346%	2.73	3.65	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.92	110.57	0.318%	0.352%	0.821%	5.250%	3.01	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.22	105.81	0.385%	0.490%	0.963%	2.581%	3.38	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.00	117.44	0.476%	0.651%	0.840%	6.351%	3.53	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	106.02	105.64	0.354%	0.422%	0.353%	1.977%	3.75	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.65	111.05	0.539%	0.560%	0.797%	6.671%	3.81	5.96	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.45	99.95	0.506%	0.674%	0.756%		4.07	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.57	110.12	0.410%	0.492%	0.257%	3.594%	4.49	8.78	8.40