

# Irish Stock Exchange Daily Bond Index Report

Wednesday 4 September, 2013

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

## Bond Indices Performance

Index	Close Value 04-Sep-2013	Previous Close Value 03-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.96	106.47	0.468%	0.82%	0.24%	2.79%	6.96%	4.97	4.80	3.52
All Bond Index (Return)	163.34	162.58	0.468%	0.85%	1.05%	5.78%	63.34%	4.97	4.80	3.52
Under 3 Bond Index (Clean)	99.55	99.46	0.082%	0.11%	-0.29%	-1.43%	-0.46%	1.61	1.58	1.48
Under 3 Bond Index (Return)	142.68	142.54	0.092%	0.17%	0.48%	1.37%	42.68%	1.61	1.58	1.48
Under 5 Bond Index (Clean)	106.94	106.81	0.125%	0.20%	-0.18%	-0.17%	6.94%	2.12	2.08	1.99
Under 5 Bond Index (Return)	154.30	154.10	0.133%	0.26%	0.62%	2.73%	54.30%	2.12	2.08	1.99
Under 10 Bond Index (Clean)	107.04	106.60	0.409%	0.74%	0.25%	2.27%	7.04%	4.37	4.23	3.25
Under 10 Bond Index (Return)	159.39	158.74	0.410%	0.78%	1.05%	5.22%	59.39%	4.37	4.23	3.25
5 Plus Bond Index (Clean)	108.67	108.00	0.619%	1.09%	0.43%	4.45%	8.67%	6.21	5.99	3.75
5 Plus Bond Index (Return)	171.32	170.27	0.615%	1.12%	1.25%	7.49%	71.32%	6.21	5.99	3.75
10 Plus Bond Index (Clean)	109.59	108.67	0.846%	1.30%	0.19%	6.32%	9.59%	8.78	8.41	4.39
10 Plus Bond Index (Return)	179.37	177.88	0.839%	1.33%	1.10%	9.55%	79.37%	8.78	8.41	4.39

## 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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.32	2.54	232	103.86	0.00	6,849	6,939	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.28	2.44	198	107.72	0.00	3,630	3,822	3910
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.37	16	114.84	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	1.75	139	109.01	0.00	10,168	10,906	11084
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.93	4.84	321	115.77	0.00	6,389	7,088	7397
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.52	3.96	321	111.48	0.00	9,256	9,952	10318
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.81	0.94	78	106.75	0.00	7,700	8,147	8219
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.37	5.19	321	118.56	0.00	6,767	7,671	8022
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.98	1.71	139	106.70	0.00	11,809	12,397	12599
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.89	4.40	321	112.28	0.00	9,052	9,766	10164
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.37	1.80	168	101.17	0.00	5,000	4,969	5058
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.91	2.59	175	111.50	0.00	11,745	12,792	13096

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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%	32.00%	24.10%	8.50%					7.30%	32.20%	24.10%	8.50%				
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%	4.70%				
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%	13.40%					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%	15.30%			
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%			15.20%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.50%			12.10%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			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%				19.50%	100.00%			13.50%				19.40%	100.00%		
									100%	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 04-Sep-2013	Previous Index Price 03-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	101.32	101.34	-0.028%	-0.062%	-0.713%	-1.171%	0.24	0.35	0.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.28	105.23	0.045%	0.029%	-0.254%	-0.721%	0.80	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.72	1.87	1.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.08	0.165%	0.257%	-0.003%	0.675%	1.73	2.48	2.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.93	110.65	0.253%	0.471%	0.190%	1.262%	2.65	3.65	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.52	106.98	0.509%	0.830%	0.582%	2.915%	2.89	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.81	105.29	0.486%	0.937%	0.682%	4.566%	3.28	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.37	112.83	0.483%	1.108%	0.394%	3.294%	3.43	5.12	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	104.98	104.32	0.640%	1.025%	0.205%	4.157%	3.64	5.79	5.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.89	107.26	0.580%	1.115%	0.547%	4.086%	3.72	5.95	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.37	98.67	0.715%	1.362%	0.753%		3.98	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.91	108.00	0.845%	1.297%	0.189%	6.357%	4.39	8.78	8.41

Return Price Performance			Index Price 04-Sep-2013	Previous Index Price 03-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	103.86	103.87	-0.016%	-0.008%	0.016%	-2.355%	0.24	0.35	0.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.72	107.66	0.056%	0.085%	0.533%	-2.217%	0.80	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.84	114.81	0.020%	0.080%	-5.789%	-1.277%	0.72	1.87	1.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.01	108.82	0.175%	0.311%	0.791%	-0.700%	1.73	2.48	2.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	115.47	0.255%	0.517%	1.077%	4.612%	2.65	3.65	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.48	110.92	0.503%	0.857%	1.328%	5.780%	2.89	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.75	106.22	0.493%	0.986%	1.461%	3.087%	3.28	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.00	0.475%	1.129%	1.319%	6.857%	3.43	5.12	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	106.70	106.02	0.641%	1.067%	0.997%	2.631%	3.64	5.79	5.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.28	111.65	0.570%	1.133%	1.371%	7.279%	3.72	5.95	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.17	100.45	0.713%	1.392%	1.474%		3.98	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.50	110.57	0.839%	1.335%	1.098%	4.463%	4.39	8.78	8.41