

Irish Stock Exchange Daily Bond Index Report

Thursday 5 September, 2013

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

Bond Indices Performance

Index	Close Value 05-Sep-2013	Previous Close Value 04-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.87	106.96	-0.086%	0.73%	0.16%	2.71%	6.87%	4.96	4.79	3.54
All Bond Index (Return)	163.22	163.34	-0.072%	0.78%	0.98%	5.70%	63.22%	4.96	4.79	3.54
Under 3 Bond Index (Clean)	99.53	99.55	-0.015%	0.10%	-0.31%	-1.44%	-0.47%	1.60	1.58	1.48
Under 3 Bond Index (Return)	142.67	142.68	-0.004%	0.16%	0.47%	1.37%	42.67%	1.60	1.58	1.48
Under 5 Bond Index (Clean)	106.94	106.94	-0.005%	0.20%	-0.18%	-0.17%	6.94%	2.11	2.07	1.99
Under 5 Bond Index (Return)	154.31	154.30	0.006%	0.26%	0.63%	2.73%	54.31%	2.11	2.07	1.99
Under 10 Bond Index (Clean)	106.96	107.04	-0.072%	0.67%	0.18%	2.20%	6.96%	4.37	4.23	3.26
Under 10 Bond Index (Return)	159.30	159.39	-0.058%	0.72%	0.99%	5.15%	59.30%	4.37	4.23	3.26
5 Plus Bond Index (Clean)	108.54	108.67	-0.121%	0.96%	0.31%	4.32%	8.54%	6.21	5.99	3.77
5 Plus Bond Index (Return)	171.14	171.32	-0.106%	1.01%	1.15%	7.38%	71.14%	6.21	5.99	3.77
10 Plus Bond Index (Clean)	109.40	109.59	-0.174%	1.12%	0.01%	6.13%	9.40%	8.78	8.41	4.41
10 Plus Bond Index (Return)	179.09	179.37	-0.158%	1.18%	0.94%	9.38%	79.09%	8.78	8.41	4.41

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	101.31	2.55	233	103.86	0.00	6,849	6,938	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.45	199	107.70	0.00	3,630	3,820	3909
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.39	17	114.86	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.24	1.76	140	109.00	0.00	10,168	10,904	11084
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.96	4.85	322	115.82	0.00	6,389	7,090	7400
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.50	3.97	322	111.47	0.00	9,256	9,950	10317
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.85	0.95	79	106.80	0.00	7,700	8,151	8224
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.09	5.21	322	118.29	0.00	6,767	7,652	8004
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.82	1.73	140	106.54	0.00	11,809	12,377	12581
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.71	4.41	322	112.12	0.00	9,052	9,750	10149
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.29	1.81	169	101.09	0.00	5,000	4,964	5055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.72	2.60	176	111.33	0.00	11,745	12,770	13076

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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%	24.10%	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	11.60%	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%	15.20%				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%			9.50%	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%			11.90%	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 05-Sep-2013	Previous Index Price 04-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	101.31	101.32	-0.007%	-0.069%	-0.720%	-1.177%	0.23	0.35	0.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	105.28	-0.030%	-0.002%	-0.284%	-0.752%	0.82	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.71	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.24	107.26	-0.016%	0.241%	-0.019%	0.659%	1.73	2.48	2.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.96	110.93	0.027%	0.498%	0.217%	1.290%	2.64	3.64	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.50	107.52	-0.016%	0.814%	0.566%	2.898%	2.90	4.52	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.85	105.81	0.043%	0.980%	0.725%	4.610%	3.27	5.19	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.09	113.37	-0.249%	0.856%	0.144%	3.037%	3.48	5.12	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	104.82	104.98	-0.160%	0.863%	0.045%	3.990%	3.66	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.71	107.89	-0.162%	0.951%	0.384%	3.917%	3.74	5.95	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.29	99.37	-0.089%	1.272%	0.664%		3.99	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.72	108.91	-0.174%	1.121%	0.014%	6.172%	4.41	8.78	8.41

Return Price Performance			Index Price 05-Sep-2013	Previous Index Price 04-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	103.86	0.004%	-0.004%	0.020%	-2.351%	0.23	0.35	0.35
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.70	107.72	-0.019%	0.067%	0.514%	-2.235%	0.82	1.40	1.39
IE0004680173	0468017	8.25 Treas Bnd 2015	114.86	114.84	0.020%	0.100%	-5.771%	-1.258%	0.71	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.00	109.01	-0.005%	0.306%	0.786%	-0.704%	1.73	2.48	2.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.82	115.77	0.040%	0.557%	1.118%	4.654%	2.64	3.64	3.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.47	111.48	-0.005%	0.851%	1.323%	5.774%	2.90	4.52	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.80	106.75	0.053%	1.040%	1.515%	3.143%	3.27	5.19	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.56	-0.225%	0.902%	1.091%	6.616%	3.48	5.12	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	106.54	106.70	-0.145%	0.920%	0.850%	2.482%	3.66	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.12	112.28	-0.143%	0.988%	1.226%	7.125%	3.74	5.95	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.09	101.17	-0.076%	1.315%	1.397%		3.99	7.99	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.33	111.50	-0.158%	1.175%	0.938%	4.298%	4.41	8.78	8.41