

# Irish Stock Exchange Daily Bond Index Report

Thursday 12 September, 2013

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

## Bond Indices Performance

Index	Close Value 12-Sep-2013	Previous Close Value 11-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.74	106.82	-0.068%	0.61%	0.03%	2.58%	6.74%	4.94	4.77	3.56
All Bond Index (Return)	163.17	163.26	-0.055%	0.75%	0.95%	5.67%	63.17%	4.94	4.77	3.56
Under 3 Bond Index (Clean)	99.46	99.48	-0.028%	0.02%	-0.38%	-1.52%	-0.55%	1.58	1.56	1.50
Under 3 Bond Index (Return)	142.67	142.70	-0.017%	0.17%	0.48%	1.37%	42.67%	1.58	1.56	1.50
Under 5 Bond Index (Clean)	106.85	106.89	-0.036%	0.12%	-0.26%	-0.25%	6.85%	2.10	2.05	2.00
Under 5 Bond Index (Return)	154.32	154.35	-0.023%	0.27%	0.63%	2.74%	54.32%	2.10	2.05	2.00
Under 10 Bond Index (Clean)	106.83	106.89	-0.059%	0.55%	0.06%	2.08%	6.83%	4.35	4.21	3.29
Under 10 Bond Index (Return)	159.24	159.31	-0.046%	0.68%	0.95%	5.12%	59.24%	4.35	4.21	3.29
5 Plus Bond Index (Clean)	108.39	108.48	-0.082%	0.82%	0.17%	4.17%	8.39%	6.19	5.96	3.79
5 Plus Bond Index (Return)	171.05	171.17	-0.068%	0.96%	1.10%	7.32%	71.05%	6.19	5.96	3.79
10 Plus Bond Index (Clean)	109.27	109.41	-0.127%	1.00%	-0.11%	6.00%	9.27%	8.76	8.38	4.43
10 Plus Bond Index (Return)	179.04	179.24	-0.110%	1.15%	0.91%	9.35%	79.04%	8.76	8.38	4.43

## 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	101.26	2.63	240	103.89	0.00	6,849	6,935	7115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.18	2.54	206	107.72	0.00	3,630	3,818	3910
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.55	24	115.02	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.13	1.85	147	108.99	0.00	10,168	10,894	11082
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.87	4.96	329	115.83	0.00	6,389	7,084	7400
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.22	4.06	329	111.28	0.00	9,256	9,924	10300
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.66	1.04	86	106.70	0.00	7,725	8,162	8242
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.05	5.32	329	118.37	0.00	6,786	7,672	8033
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.67	1.81	147	106.48	0.00	11,809	12,360	12574
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.57	4.51	329	112.07	0.00	9,052	9,737	10145
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.23	1.88	176	101.11	0.00	5,000	4,961	5055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.59	2.71	183	111.30	0.00	11,768	12,763	13081

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	37.50%	13.20%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%							7.60%		25.10%	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	8.70%			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%	18.80%						13.00%			15.00%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.80%						10.50%			12.10%	15.00%	
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%

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## Bond Index Constituent

Clean Price Performance			Index Price 12-Sep-2013	Previous Index Price 11-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	101.26	101.27	-0.013%	-0.121%	-0.772%	-1.229%	0.18	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.18	105.23	-0.040%	-0.064%	-0.346%	-0.813%	0.82	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.64	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	107.13	107.17	-0.035%	0.143%	-0.117%	0.560%	1.75	2.46	2.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.87	110.93	-0.056%	0.412%	0.131%	1.203%	2.66	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.22	107.26	-0.034%	0.551%	0.304%	2.630%	2.95	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.66	105.73	-0.066%	0.798%	0.544%	4.423%	3.30	5.17	5.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.12	-0.057%	0.825%	0.113%	3.005%	3.48	5.10	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	104.67	104.81	-0.135%	0.722%	-0.095%	3.845%	3.69	5.77	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.57	107.58	-0.017%	0.815%	0.249%	3.777%	3.76	5.93	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.23	99.35	-0.126%	1.214%	0.606%		4.00	7.97	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.59	108.73	-0.127%	0.997%	-0.109%	6.042%	4.43	8.76	8.38

Return Price Performance			Index Price 12-Sep-2013	Previous Index Price 11-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	103.89	103.89	-0.002%	0.019%	0.043%	-2.329%	0.18	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.72	107.75	-0.028%	0.086%	0.534%	-2.216%	0.82	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	115.02	115.00	0.020%	0.240%	-5.639%	-1.120%	0.64	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	108.99	109.01	-0.023%	0.291%	0.770%	-0.720%	1.75	2.46	2.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.83	115.87	-0.041%	0.565%	1.126%	4.663%	2.66	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.28	111.30	-0.022%	0.677%	1.147%	5.591%	2.95	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.70	106.76	-0.054%	0.940%	1.415%	3.041%	3.30	5.17	5.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.37	118.42	-0.041%	0.969%	1.159%	6.688%	3.48	5.10	4.93
IE0034074488	3407448	4.5 Treas Bnd 2020	106.48	106.61	-0.122%	0.862%	0.792%	2.423%	3.69	5.77	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.07	112.08	-0.004%	0.944%	1.182%	7.078%	3.76	5.93	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.11	101.22	-0.113%	1.332%	1.414%		4.00	7.97	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.30	111.42	-0.110%	1.149%	0.912%	4.271%	4.43	8.76	8.38