

# Irish Stock Exchange Daily Bond Index Report

Friday 13 September, 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 13-Sep-2013	Previous Close Value 12-Sep-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.67	106.74	-0.069%	0.54%	-0.04%	2.51%	6.67%	4.94	4.77	3.57
All Bond Index (Return)	163.08	163.17	-0.055%	0.69%	0.89%	5.61%	63.08%	4.94	4.77	3.57
Under 3 Bond Index (Clean)	99.44	99.46	-0.018%	0.01%	-0.40%	-1.53%	-0.56%	1.58	1.56	1.51
Under 3 Bond Index (Return)	142.66	142.67	-0.006%	0.16%	0.47%	1.36%	42.66%	1.58	1.56	1.51
Under 5 Bond Index (Clean)	106.84	106.85	-0.007%	0.11%	-0.27%	-0.26%	6.84%	2.09	2.05	2.00
Under 5 Bond Index (Return)	154.33	154.32	0.006%	0.27%	0.64%	2.74%	54.33%	2.09	2.05	2.00
Under 10 Bond Index (Clean)	106.76	106.83	-0.064%	0.48%	0.00%	2.01%	6.76%	4.35	4.21	3.30
Under 10 Bond Index (Return)	159.16	159.24	-0.050%	0.63%	0.90%	5.06%	59.16%	4.35	4.21	3.30
5 Plus Bond Index (Clean)	108.28	108.39	-0.097%	0.72%	0.07%	4.07%	8.28%	6.19	5.96	3.80
5 Plus Bond Index (Return)	170.91	171.05	-0.082%	0.88%	1.01%	7.24%	70.91%	6.19	5.96	3.80
10 Plus Bond Index (Clean)	109.16	109.27	-0.102%	0.89%	-0.21%	5.89%	9.16%	8.75	8.38	4.44
10 Plus Bond Index (Return)	178.89	179.04	-0.085%	1.06%	0.83%	9.26%	78.89%	8.75	8.38	4.44

## 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	101.24	2.64	241	103.88	0.00	6,849	6,934	7114
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.19	2.55	207	107.74	0.00	3,630	3,818	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.57	25	115.04	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.10	1.87	148	108.97	0.00	10,168	10,891	11080
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.90	4.97	330	115.88	0.00	6,389	7,086	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.16	4.07	330	111.23	0.00	9,256	9,918	10295
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.57	1.05	87	106.62	0.00	7,725	8,156	8237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.95	5.33	330	118.28	0.00	6,786	7,665	8027
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.58	1.83	148	106.41	0.00	11,809	12,350	12565
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.39	4.52	330	111.91	0.00	9,052	9,721	10130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.14	1.89	177	101.03	0.00	5,000	4,957	5051
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.48	2.72	184	111.20	0.00	11,745	12,766	13087

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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
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	4.10%	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%		24.70%	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%
									<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 13-Sep-2013	Previous Index Price 12-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	101.24	101.26	-0.015%	-0.136%	-0.787%	-1.244%	0.19	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.19	105.18	0.002%	-0.062%	-0.344%	-0.811%	0.81	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.63	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.10	107.13	-0.028%	0.115%	-0.145%	0.532%	1.76	2.46	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.90	110.87	0.032%	0.444%	0.163%	1.235%	2.65	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.22	-0.061%	0.490%	0.243%	2.568%	2.96	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.57	105.66	-0.082%	0.715%	0.462%	4.337%	3.32	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	113.05	-0.093%	0.731%	0.020%	2.909%	3.50	5.10	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	104.58	104.67	-0.084%	0.637%	-0.179%	3.757%	3.70	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.39	107.57	-0.160%	0.654%	0.089%	3.611%	3.79	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.14	99.23	-0.091%	1.122%	0.515%		4.01	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.48	108.59	-0.101%	0.895%	-0.210%	5.934%	4.44	8.75	8.38

Return Price Performance			Index Price 13-Sep-2013	Previous Index Price 12-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	103.88	103.89	-0.004%	0.015%	0.039%	-2.333%	0.19	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.74	107.72	0.014%	0.100%	0.548%	-2.202%	0.81	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	115.04	115.02	0.020%	0.260%	-5.620%	-1.100%	0.63	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	108.99	-0.016%	0.275%	0.754%	-0.735%	1.76	2.46	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.88	115.83	0.043%	0.609%	1.170%	4.708%	2.65	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.23	111.28	-0.048%	0.629%	1.099%	5.541%	2.96	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.62	106.70	-0.071%	0.868%	1.343%	2.968%	3.32	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.28	118.37	-0.075%	0.893%	1.083%	6.607%	3.50	5.10	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	106.41	106.48	-0.070%	0.791%	0.721%	2.351%	3.70	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.91	112.07	-0.142%	0.801%	1.038%	6.926%	3.79	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.03	101.11	-0.078%	1.253%	1.335%		4.01	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.20	111.30	-0.085%	1.062%	0.826%	4.182%	4.44	8.75	8.38