

# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 August, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 06-Aug-2013	Previous Close Value 05-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.73	107.67	0.054%	0.12%	0.96%	3.53%	7.73%	5.06	4.90	3.40
All Bond Index (Return)	163.91	163.74	0.101%	0.19%	1.41%	6.15%	63.91%	5.06	4.90	3.40
Under 3 Bond Index (Clean)	99.98	100.03	-0.048%	-0.04%	0.15%	-0.99%	-0.02%	1.69	1.67	1.35
Under 3 Bond Index (Return)	142.83	142.83	-0.002%	0.03%	0.58%	1.48%	42.83%	1.69	1.67	1.35
Under 5 Bond Index (Clean)	107.45	107.49	-0.037%	-0.02%	0.29%	0.31%	7.45%	2.20	2.16	1.86
Under 5 Bond Index (Return)	154.49	154.48	0.011%	0.05%	0.75%	2.85%	54.49%	2.20	2.16	1.86
Under 10 Bond Index (Clean)	107.68	107.64	0.033%	0.10%	0.85%	2.89%	7.68%	4.46	4.33	3.13
Under 10 Bond Index (Return)	159.78	159.65	0.080%	0.17%	1.30%	5.47%	59.78%	4.46	4.33	3.13
5 Plus Bond Index (Clean)	109.56	109.46	0.093%	0.18%	1.25%	5.30%	9.56%	6.31	6.09	3.63
5 Plus Bond Index (Return)	172.09	171.85	0.140%	0.25%	1.71%	7.97%	72.09%	6.31	6.09	3.63
10 Plus Bond Index (Clean)	111.15	110.95	0.186%	0.27%	1.61%	7.83%	11.15%	8.89	8.53	4.24
10 Plus Bond Index (Return)	181.17	180.75	0.236%	0.35%	2.11%	10.65%	81.17%	8.89	8.53	4.24

## 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	101.67	2.23	203	103.89	0.00	6,849	6,963	7115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.74	2.08	169	107.82	0.00	3,650	3,874	3950
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.85	7.98	348	122.83	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.79	1.39	110	109.18	0.00	10,168	10,961	11102
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.57	4.40	292	115.97	0.00	6,389	7,129	7410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.01	3.60	292	111.61	0.00	9,258	9,999	10332
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.33	0.59	49	106.92	0.00	7,718	8,207	8252
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.90	4.72	292	118.62	0.00	6,767	7,725	8045
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.82	1.36	110	107.17	0.00	11,816	12,504	12664
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.79	4.00	292	112.79	0.00	9,052	9,849	10212
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.44	1.49	139	101.92	0.00	5,050	5,071	5146
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.46	2.16	146	112.62	0.00	11,745	12,974	13228



# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 August, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 06-Aug-2013	Previous Index Price 05-Aug-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.67	101.66	0.002%	0.002%	-0.370%	-0.829%	0.17	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.74	105.79	-0.047%	-0.041%	0.177%	-0.292%	0.71	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	114.85	114.77	0.070%	0.035%	0.052%	1.370%	0.83	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	107.79	107.88	-0.081%	-0.065%	0.499%	1.180%	1.61	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.58	-0.002%	0.027%	0.768%	1.847%	2.55	3.73	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.01	107.93	0.074%	0.139%	1.040%	3.384%	2.82	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.33	106.27	0.061%	0.165%	1.185%	5.088%	3.20	5.28	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.90	113.77	0.114%	0.143%	0.866%	3.779%	3.37	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	105.82	105.79	0.026%	0.139%	0.999%	4.982%	3.51	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.79	108.72	0.062%	0.149%	1.386%	4.954%	3.59	6.04	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.44	100.29	0.147%	0.312%	1.830%		3.84	8.08	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.46	110.26	0.186%	0.272%	1.614%	7.871%	4.24	8.89	8.53

Return Price Performance			Index Price 06-Aug-2013	Previous Index Price 05-Aug-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	103.84	0.045%	0.066%	0.048%	-2.324%	0.17	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.82	107.82	0.000%	0.030%	0.624%	-2.128%	0.71	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	122.83	122.65	0.140%	0.144%	0.764%	5.590%	0.83	1.82	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.22	-0.034%	0.005%	0.950%	-0.543%	1.61	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.97	115.92	0.050%	0.104%	1.256%	4.796%	2.55	3.73	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.61	111.48	0.116%	0.201%	1.448%	5.905%	2.82	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.92	106.81	0.106%	0.232%	1.630%	3.259%	3.20	5.28	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.43	0.165%	0.220%	1.374%	6.915%	3.37	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	107.17	107.09	0.072%	0.207%	1.446%	3.088%	3.51	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.79	112.66	0.108%	0.218%	1.826%	7.759%	3.59	6.04	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.92	101.73	0.187%	0.370%	2.229%		3.84	8.08	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.62	112.36	0.236%	0.347%	2.114%	5.514%	4.24	8.89	8.53