

# Irish Stock Exchange Daily Bond Index Report

Friday 16 August, 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 16-Aug-2013	Previous Close Value 15-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.37	107.34	0.030%	-0.21%	0.62%	3.18%	7.37%	5.03	4.86	3.46
All Bond Index (Return)	163.57	163.51	0.041%	-0.02%	1.20%	5.93%	63.57%	5.03	4.86	3.46
Under 3 Bond Index (Clean)	99.85	99.88	-0.037%	-0.18%	0.01%	-1.13%	-0.16%	1.66	1.64	1.38
Under 3 Bond Index (Return)	142.79	142.83	-0.025%	0.01%	0.56%	1.46%	42.79%	1.66	1.64	1.38
Under 5 Bond Index (Clean)	107.28	107.32	-0.037%	-0.18%	0.14%	0.15%	7.28%	2.17	2.13	1.90
Under 5 Bond Index (Return)	154.44	154.48	-0.025%	0.01%	0.71%	2.82%	54.44%	2.17	2.13	1.90
Under 10 Bond Index (Clean)	107.34	107.33	0.007%	-0.22%	0.54%	2.57%	7.34%	4.43	4.29	3.20
Under 10 Bond Index (Return)	159.48	159.45	0.019%	-0.02%	1.11%	5.27%	59.48%	4.43	4.29	3.20
5 Plus Bond Index (Clean)	109.11	109.05	0.059%	-0.23%	0.84%	4.87%	9.11%	6.28	6.05	3.69
5 Plus Bond Index (Return)	171.60	171.48	0.069%	-0.03%	1.42%	7.67%	71.60%	6.28	6.05	3.69
10 Plus Bond Index (Clean)	110.65	110.46	0.170%	-0.18%	1.15%	7.34%	10.65%	8.85	8.48	4.29
10 Plus Bond Index (Return)	180.61	180.29	0.180%	0.03%	1.80%	10.31%	80.61%	8.85	8.48	4.29

## 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	101.49	2.33	213	103.82	0.00	6,849	6,950	7110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.57	2.21	179	107.78	0.00	3,630	3,832	3912
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.49	8.20	358	122.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.68	1.51	120	109.19	0.00	10,168	10,949	11103
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	4.55	302	115.90	0.00	6,389	7,114	7405
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.73	3.72	302	111.45	0.00	9,256	9,971	10315
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.00	0.71	59	106.71	0.00	7,700	8,162	8217
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.53	4.88	302	118.41	0.00	6,767	7,682	8012
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.28	1.48	120	106.76	0.00	11,809	12,432	12607
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.22	4.14	302	112.35	0.00	9,052	9,796	10170
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.02	1.59	149	101.61	0.00	5,000	5,021	5101
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.97	2.31	156	112.27	0.00	11,745	12,916	13187

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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%	32.10%	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%	50.40%	37.90%	13.40%					11.40%	50.20%	37.60%	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	8.60%			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%	11.60%				8.20%			9.50%	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%			12.00%	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%				5.30%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.60%				19.50%	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>

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## Bond Index Constituent

Clean Price Performance			Index Price 16-Aug-2013	Previous Index Price 15-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	101.49	101.50	-0.018%	-0.175%	-0.547%	-1.005%	0.30	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.57	105.63	-0.057%	-0.197%	0.021%	-0.448%	0.74	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.49	114.50	-0.009%	-0.279%	-0.261%	1.052%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.68	107.72	-0.042%	-0.172%	0.392%	1.072%	1.62	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.40	-0.040%	-0.173%	0.566%	1.643%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.73	107.77	-0.037%	-0.125%	0.774%	3.111%	2.87	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.00	105.97	0.028%	-0.146%	0.871%	4.762%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.53	113.51	0.011%	-0.189%	0.531%	3.435%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	105.28	105.20	0.073%	-0.367%	0.489%	4.452%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.22	108.18	0.034%	-0.376%	0.855%	4.404%	3.67	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.02	99.92	0.098%	-0.105%	1.407%		3.90	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.97	109.78	0.170%	-0.180%	1.156%	7.385%	4.29	8.85	8.48

Return Price Performance			Index Price 16-Aug-2013	Previous Index Price 15-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	103.82	103.83	-0.007%	-0.002%	-0.020%	-2.391%	0.30	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.78	107.83	-0.045%	-0.009%	0.585%	-2.166%	0.74	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	122.69	122.68	0.011%	0.038%	0.656%	5.477%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.22	-0.029%	0.016%	0.960%	-0.533%	1.62	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.90	115.93	-0.026%	0.042%	1.193%	4.731%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.45	111.48	-0.025%	0.056%	1.301%	5.751%	2.87	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.71	106.67	0.039%	0.036%	1.431%	3.058%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.41	118.38	0.024%	0.037%	1.190%	6.720%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	106.76	106.67	0.083%	-0.179%	1.056%	2.691%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	112.30	0.045%	-0.167%	1.435%	7.345%	3.67	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.61	101.50	0.107%	0.065%	1.918%		3.90	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.27	112.07	0.180%	0.035%	1.797%	5.186%	4.29	8.85	8.48