

# Irish Stock Exchange Daily Bond Index Report

Tuesday 20 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 20-Aug-2013	Previous Close Value 19-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.26	107.32	-0.062%	-0.32%	0.52%	3.08%	7.26%	5.02	4.85	3.48
All Bond Index (Return)	163.48	163.56	-0.049%	-0.07%	1.14%	5.87%	63.48%	5.02	4.85	3.48
Under 3 Bond Index (Clean)	99.82	99.86	-0.035%	-0.20%	-0.02%	-1.16%	-0.18%	1.65	1.63	1.39
Under 3 Bond Index (Return)	142.82	142.85	-0.023%	0.03%	0.58%	1.48%	42.82%	1.65	1.63	1.39
Under 5 Bond Index (Clean)	107.24	107.28	-0.038%	-0.21%	0.10%	0.11%	7.24%	2.16	2.12	1.91
Under 5 Bond Index (Return)	154.45	154.49	-0.026%	0.02%	0.72%	2.83%	54.45%	2.16	2.12	1.91
Under 10 Bond Index (Clean)	107.25	107.31	-0.062%	-0.30%	0.45%	2.47%	7.25%	4.42	4.28	3.21
Under 10 Bond Index (Return)	159.41	159.49	-0.049%	-0.06%	1.07%	5.23%	59.41%	4.42	4.28	3.21
5 Plus Bond Index (Clean)	108.97	109.04	-0.072%	-0.36%	0.70%	4.73%	8.97%	6.27	6.04	3.71
5 Plus Bond Index (Return)	171.46	171.56	-0.059%	-0.11%	1.34%	7.58%	71.46%	6.27	6.04	3.71
10 Plus Bond Index (Clean)	110.42	110.49	-0.062%	-0.39%	0.94%	7.12%	10.42%	8.84	8.47	4.31
10 Plus Bond Index (Return)	180.34	180.42	-0.047%	-0.12%	1.64%	10.14%	80.34%	8.84	8.47	4.31

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.48	2.38	217	103.86	0.00	6,849	6,950	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.52	2.26	183	107.78	0.00	3,630	3,830	3912
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.05	2	114.52	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.65	1.56	124	109.21	0.00	10,168	10,946	11105
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.26	4.61	306	115.87	0.00	6,389	7,109	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.61	3.77	306	111.38	0.00	9,256	9,959	10309
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.88	0.76	63	106.64	0.00	7,700	8,153	8211
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.45	4.95	306	118.40	0.00	6,767	7,677	8012
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.15	1.53	124	106.68	0.00	11,809	12,417	12597
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.08	4.19	306	112.27	0.00	9,052	9,784	10163
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.83	1.64	153	101.47	0.00	5,000	4,992	5073
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.74	2.37	160	112.10	0.00	11,745	12,889	13167



# Irish Stock Exchange Daily Bond Index Report

Tuesday 20 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 20-Aug-2013	Previous Index Price 19-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	101.48	101.49	-0.005%	-0.177%	-0.549%	-1.007%	0.26	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.52	105.59	-0.062%	-0.244%	-0.027%	-0.495%	0.76	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.87	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.65	107.69	-0.045%	-0.202%	0.361%	1.041%	1.63	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.26	111.32	-0.049%	-0.254%	0.485%	1.561%	2.60	3.69	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.61	107.68	-0.065%	-0.236%	0.661%	2.996%	2.89	4.57	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.88	105.98	-0.094%	-0.259%	0.757%	4.643%	3.27	5.24	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.45	113.48	-0.019%	-0.252%	0.468%	3.369%	3.44	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	105.15	105.26	-0.107%	-0.490%	0.365%	4.323%	3.61	5.84	5.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.08	108.13	-0.042%	-0.497%	0.732%	4.277%	3.69	6.00	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.83	99.97	-0.135%	-0.290%	1.220%		3.92	8.04	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.74	109.80	-0.062%	-0.389%	0.945%	7.160%	4.31	8.84	8.47

Return Price Performance			Index Price 20-Aug-2013	Previous Index Price 19-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	103.86	103.86	0.006%	0.039%	0.020%	-2.351%	0.26	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.78	107.83	-0.049%	-0.010%	0.584%	-2.167%	0.76	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.52	114.49	0.020%	-6.630%	-6.053%	-1.553%	0.87	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.24	-0.032%	0.032%	0.976%	-0.517%	1.63	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.87	115.91	-0.035%	0.016%	1.166%	4.704%	2.60	3.69	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.38	111.44	-0.051%	-0.007%	1.237%	5.685%	2.89	4.57	4.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.64	106.73	-0.082%	-0.032%	1.363%	2.988%	3.27	5.24	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.40	118.41	-0.005%	0.030%	1.183%	6.713%	3.44	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	106.68	106.78	-0.094%	-0.253%	0.981%	2.614%	3.61	5.84	5.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.27	112.31	-0.028%	-0.236%	1.364%	7.271%	3.69	6.00	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.47	101.59	-0.123%	-0.076%	1.774%		3.92	8.04	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.10	112.16	-0.047%	-0.118%	1.642%	5.025%	4.31	8.84	8.47