

Irish Stock Exchange Daily Bond Index Report

Monday 2 September, 2013

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Bond Indices Performance

Index	Close Value 02-Sep-2013	Previous Close Value 30-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.13	106.10	0.025%	0.03%	-0.54%	1.99%	6.13%	4.96	4.79	3.68
All Bond Index (Return)	162.05	161.96	0.061%	0.06%	0.26%	4.95%	62.05%	4.96	4.79	3.68
Under 3 Bond Index (Clean)	99.40	99.43	-0.035%	-0.04%	-0.44%	-1.58%	-0.60%	1.62	1.59	1.59
Under 3 Bond Index (Return)	142.43	142.44	-0.001%	0.00%	0.31%	1.20%	42.43%	1.62	1.59	1.59
Under 5 Bond Index (Clean)	106.70	106.72	-0.025%	-0.03%	-0.41%	-0.39%	6.70%	2.13	2.08	2.10
Under 5 Bond Index (Return)	153.92	153.91	0.010%	0.01%	0.38%	2.48%	53.92%	2.13	2.08	2.10
Under 10 Bond Index (Clean)	106.27	106.25	0.023%	0.02%	-0.46%	1.55%	6.27%	4.37	4.23	3.41
Under 10 Bond Index (Return)	158.25	158.16	0.058%	0.06%	0.33%	4.46%	58.25%	4.37	4.23	3.41
5 Plus Bond Index (Clean)	107.56	107.51	0.047%	0.05%	-0.60%	3.37%	7.56%	6.21	5.98	3.92
5 Plus Bond Index (Return)	169.57	169.43	0.083%	0.08%	0.22%	6.39%	69.57%	6.21	5.98	3.92
10 Plus Bond Index (Clean)	108.23	108.19	0.042%	0.04%	-1.06%	5.00%	8.23%	8.77	8.39	4.54
10 Plus Bond Index (Return)	177.15	177.01	0.081%	0.08%	-0.15%	8.20%	77.15%	8.77	8.39	4.54

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	101.35	2.52	230	103.87	0.00	6,849	6,941	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.17	2.42	196	107.58	0.00	3,630	3,817	3905
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.32	14	114.79	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.96	1.73	137	108.68	0.00	10,168	10,876	11051
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.42	4.81	319	115.22	0.00	6,389	7,055	7362
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.64	3.93	319	110.57	0.00	9,256	9,870	10234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.90	0.92	76	105.81	0.00	7,700	8,077	8148
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.28	5.16	319	117.44	0.00	6,767	7,603	7952
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.95	1.69	137	105.64	0.00	11,809	12,276	12475
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.68	4.37	319	111.05	0.00	9,052	9,656	10052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.17	1.77	166	99.95	0.00	5,000	4,909	4997
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.56	2.56	173	110.12	0.00	11,745	12,634	12934

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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	7.40%	32.10%	24.20%	8.60%					7.40%	32.20%	24.20%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.60%	13.30%	4.70%					4.10%	17.70%	13.30%	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%					11.50%	50.10%	37.50%	13.30%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%					7.70%		25.00%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.20%				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%	11.70%				8.30%			9.50%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.40%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.50%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.40%	100.00%			13.40%				19.40%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Sep-2013	Previous Index Price 30-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	101.35	101.38	-0.033%	-0.033%	-0.684%	-1.141%	0.27	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.17	105.25	-0.081%	-0.081%	-0.363%	-0.830%	0.91	1.41	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	0.000%	-0.279%	1.034%	0.76	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	106.96	106.98	-0.021%	-0.021%	-0.280%	0.396%	1.85	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.42	110.41	0.005%	0.005%	-0.275%	0.792%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.64	106.64	0.000%	0.000%	-0.246%	2.067%	3.08	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.90	104.82	0.072%	0.072%	-0.181%	3.670%	3.45	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.28	112.13	0.138%	0.138%	-0.569%	2.303%	3.62	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	103.95	103.92	0.034%	0.034%	-0.778%	3.135%	3.81	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.68	106.70	-0.016%	-0.016%	-0.578%	2.921%	3.91	5.95	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.17	98.04	0.138%	0.138%	-0.463%		4.13	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.56	107.52	0.042%	0.042%	-1.053%	5.039%	4.54	8.77	8.39

Return Price Performance			Index Price 02-Sep-2013	Previous Index Price 30-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	103.87	103.87	0.001%	0.001%	0.025%	-2.347%	0.27	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.58	107.63	-0.045%	-0.045%	0.402%	-2.344%	0.91	1.41	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.79	114.75	0.040%	0.040%	-5.827%	-1.317%	0.76	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.68	108.67	0.014%	0.014%	0.492%	-0.994%	1.85	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.22	115.17	0.043%	0.043%	0.602%	4.120%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.57	110.53	0.033%	0.033%	0.501%	4.916%	3.08	4.53	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.81	105.70	0.105%	0.105%	0.576%	2.188%	3.45	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.44	117.24	0.174%	0.174%	0.362%	5.848%	3.62	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	105.64	105.57	0.068%	0.068%	-0.001%	1.617%	3.81	5.79	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.05	111.02	0.021%	0.021%	0.256%	6.099%	3.91	5.95	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.95	99.78	0.167%	0.167%	0.249%		4.13	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.12	110.03	0.081%	0.081%	-0.153%	3.170%	4.54	8.77	8.39