

Irish Stock Exchange Daily Bond Index Report

Monday 12 August, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Aug-2013	Previous Close Value 09-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.70	107.70	0.003%	0.10%	0.93%	3.50%	7.70%	5.05	4.88	3.40
All Bond Index (Return)	163.99	163.93	0.038%	0.24%	1.46%	6.20%	63.99%	5.05	4.88	3.40
Under 3 Bond Index (Clean)	99.93	99.93	-0.002%	-0.09%	0.09%	-1.05%	-0.07%	1.67	1.65	1.36
Under 3 Bond Index (Return)	142.85	142.80	0.032%	0.04%	0.60%	1.49%	42.85%	1.67	1.65	1.36
Under 5 Bond Index (Clean)	107.39	107.39	-0.002%	-0.08%	0.24%	0.25%	7.39%	2.19	2.15	1.87
Under 5 Bond Index (Return)	154.52	154.47	0.033%	0.07%	0.76%	2.87%	54.52%	2.19	2.15	1.87
Under 10 Bond Index (Clean)	107.64	107.64	0.002%	0.06%	0.82%	2.85%	7.64%	4.45	4.31	3.14
Under 10 Bond Index (Return)	159.84	159.78	0.036%	0.20%	1.33%	5.51%	59.84%	4.45	4.31	3.14
5 Plus Bond Index (Clean)	109.55	109.55	0.005%	0.17%	1.24%	5.29%	9.55%	6.30	6.08	3.63
5 Plus Bond Index (Return)	172.19	172.12	0.041%	0.31%	1.77%	8.04%	72.19%	6.30	6.08	3.63
10 Plus Bond Index (Clean)	111.22	111.21	0.012%	0.33%	1.67%	7.89%	11.22%	8.87	8.51	4.23
10 Plus Bond Index (Return)	181.42	181.33	0.051%	0.48%	2.25%	10.80%	81.42%	8.87	8.51	4.23

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	101.57	2.29	209	103.86	0.00	6,849	6,956	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.68	2.16	175	107.84	0.00	3,650	3,857	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.62	8.11	354	122.73	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.77	1.46	116	109.23	0.00	10,168	10,958	11107
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.52	4.49	298	116.01	0.00	6,389	7,125	7412
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.00	3.67	298	111.68	0.00	9,258	9,999	10339
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.36	0.66	55	107.03	0.00	7,722	8,213	8265
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.98	4.82	298	118.79	0.00	6,767	7,712	8038
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.71	1.43	116	107.14	0.00	11,809	12,492	12661
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.69	4.08	298	112.77	0.00	9,052	9,838	10208
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.47	1.55	145	102.01	0.00	5,060	5,084	5162
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.53	2.25	152	112.78	0.00	11,745	12,982	13246

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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%	31.90%	24.10%	8.50%					7.30%	32.10%	24.00%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.70%	13.30%	4.70%					4.00%	17.80%	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	11.50%	50.30%	37.90%	13.30%					11.40%	50.10%	37.60%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	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%	15.20%			
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%	11.80%			
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%			6.20%	7.70%				5.30%			6.10%	7.60%			
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%		
									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 12-Aug-2013	Previous Index Price 09-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	101.57	101.57	-0.008%	-0.096%	-0.468%	-0.927%	0.26	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.68	105.67	0.005%	-0.095%	0.123%	-0.346%	0.71	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	114.62	114.64	-0.013%	-0.165%	-0.148%	1.167%	0.87	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.77	107.77	0.000%	-0.088%	0.475%	1.156%	1.61	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.52	-0.003%	-0.025%	0.715%	1.794%	2.56	3.72	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.00	107.94	0.063%	0.133%	1.034%	3.377%	2.82	4.60	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.36	106.37	-0.005%	0.193%	1.213%	5.117%	3.19	5.27	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.98	113.95	0.019%	0.207%	0.930%	3.845%	3.35	5.19	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	105.71	105.76	-0.050%	0.035%	0.894%	4.873%	3.52	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.69	108.66	0.020%	0.057%	1.293%	4.858%	3.60	6.02	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.47	100.49	-0.028%	0.342%	1.860%		3.84	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.53	110.52	0.012%	0.331%	1.674%	7.934%	4.23	8.87	8.51

Return Price Performance			Index Price 12-Aug-2013	Previous Index Price 09-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	103.83	0.024%	0.033%	0.014%	-2.357%	0.26	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.84	107.79	0.039%	0.045%	0.639%	-2.113%	0.71	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	122.73	122.68	0.044%	0.069%	0.688%	5.511%	0.87	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.19	0.034%	0.051%	0.996%	-0.497%	1.61	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.01	115.96	0.036%	0.132%	1.283%	4.825%	2.56	3.72	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.68	111.57	0.093%	0.260%	1.508%	5.968%	2.82	4.60	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.03	106.99	0.030%	0.328%	1.728%	3.359%	3.19	5.27	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.72	0.060%	0.362%	1.519%	7.067%	3.35	5.19	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.14	107.15	-0.015%	0.173%	1.412%	3.053%	3.52	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.77	112.70	0.056%	0.202%	1.809%	7.742%	3.60	6.02	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.01	102.01	0.004%	0.463%	2.323%		3.84	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.78	112.72	0.051%	0.483%	2.253%	5.657%	4.23	8.87	8.51