

Irish Stock Exchange Daily Bond Index Report

Monday 19 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 19-Aug-2013	Previous Close Value 16-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.32	107.37	-0.043%	-0.25%	0.58%	3.14%	7.32%	5.02	4.85	3.46
All Bond Index (Return)	163.56	163.57	-0.007%	-0.02%	1.19%	5.92%	63.56%	5.02	4.85	3.46
Under 3 Bond Index (Clean)	99.86	99.85	0.010%	-0.17%	0.02%	-1.12%	-0.15%	1.66	1.63	1.37
Under 3 Bond Index (Return)	142.85	142.79	0.044%	0.05%	0.60%	1.50%	42.85%	1.66	1.63	1.37
Under 5 Bond Index (Clean)	107.28	107.28	0.000%	-0.18%	0.14%	0.15%	7.28%	2.17	2.13	1.89
Under 5 Bond Index (Return)	154.49	154.44	0.035%	0.05%	0.75%	2.86%	54.49%	2.17	2.13	1.89
Under 10 Bond Index (Clean)	107.31	107.34	-0.027%	-0.24%	0.51%	2.54%	7.31%	4.42	4.29	3.20
Under 10 Bond Index (Return)	159.49	159.48	0.009%	-0.02%	1.12%	5.28%	59.49%	4.42	4.29	3.20
5 Plus Bond Index (Clean)	109.04	109.11	-0.062%	-0.29%	0.77%	4.80%	9.04%	6.27	6.05	3.70
5 Plus Bond Index (Return)	171.56	171.60	-0.024%	-0.05%	1.40%	7.64%	71.56%	6.27	6.05	3.70
10 Plus Bond Index (Clean)	110.49	110.65	-0.147%	-0.33%	1.01%	7.19%	10.49%	8.84	8.48	4.30
10 Plus Bond Index (Return)	180.42	180.61	-0.105%	-0.07%	1.69%	10.19%	80.42%	8.84	8.48	4.30

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	2.37	216	103.86	0.00	6,849	6,951	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.59	2.24	182	107.83	0.00	3,630	3,833	3914
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	8.27	1	114.49	8.25	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.69	1.55	123	109.24	0.00	10,168	10,951	11108
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.32	4.60	305	115.91	0.00	6,389	7,112	7406
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.68	3.76	305	111.44	0.00	9,256	9,966	10314
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.98	0.75	62	106.73	0.00	7,700	8,161	8218
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.48	4.93	305	118.41	0.00	6,767	7,678	8012
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.26	1.52	123	106.78	0.00	11,809	12,430	12609
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.13	4.18	305	112.31	0.00	9,052	9,788	10166
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.97	1.62	152	101.59	0.00	5,000	4,998	5080
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.80	2.35	159	112.16	0.00	11,745	12,897	13173

Irish Stock Exchange Daily Bond Index Report

Monday 19 August, 2013

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

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	11.60%	50.40%	38.00%	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%		24.60%	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%	15.30%	
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%	18.90%		13.00%			15.00%	18.70%	
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%		5.20%			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%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Monday 19 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Aug-2013	Previous Index Price 16-Aug-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.49	101.49	0.003%	-0.172%	-0.544%	-1.002%	0.27	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.59	105.57	0.014%	-0.182%	0.035%	-0.434%	0.72	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.49	-0.017%	-0.296%	-0.279%	1.034%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.69	107.68	0.014%	-0.158%	0.406%	1.086%	1.61	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	111.35	-0.031%	-0.204%	0.535%	1.611%	2.59	3.70	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.68	107.73	-0.046%	-0.172%	0.727%	3.063%	2.88	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.98	106.00	-0.019%	-0.165%	0.852%	4.742%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.48	113.53	-0.044%	-0.233%	0.487%	3.389%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	105.26	105.28	-0.016%	-0.383%	0.472%	4.435%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.13	108.22	-0.080%	-0.456%	0.774%	4.320%	3.69	6.00	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.97	100.02	-0.050%	-0.155%	1.357%		3.90	8.05	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.80	109.97	-0.147%	-0.327%	1.007%	7.226%	4.30	8.84	8.48

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Aug-2013	Previous Index Price 16-Aug-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.86	103.82	0.035%	0.033%	0.014%	-2.357%	0.27	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.83	107.78	0.048%	0.039%	0.634%	-2.119%	0.72	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.49	122.69	-6.684%	-6.649%	-6.072%	-1.573%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.24	109.19	0.049%	0.064%	1.009%	-0.485%	1.61	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.91	115.90	0.009%	0.051%	1.201%	4.740%	2.59	3.70	3.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.44	111.45	-0.012%	0.044%	1.289%	5.739%	2.88	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.73	106.71	0.015%	0.051%	1.447%	3.073%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.41	118.41	-0.002%	0.035%	1.188%	6.718%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	106.78	106.76	0.019%	-0.160%	1.075%	2.711%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.31	112.35	-0.041%	-0.208%	1.393%	7.301%	3.69	6.00	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.59	101.61	-0.018%	0.047%	1.900%		3.90	8.05	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.16	112.27	-0.105%	-0.070%	1.690%	5.075%	4.30	8.84	8.48