

# Irish Stock Exchange Daily Bond Index Report

Wednesday 21 August, 2013

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## Bond Indices Performance

| Index                        | Close Value<br>21-Aug-2013 | Previous<br>Close Value<br>20-Aug-2013 | % Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 107.24                     | 107.26                                 | -0.017%  | -0.33%      | 0.50%  | 3.06%  | 7.24%                         | 5.01                 | 4.84                 | 3.48                 |
| All Bond Index (Return)      | 163.47                     | 163.48                                 | -0.005%  | -0.08%      | 1.14%  | 5.87%  | 63.47%                        | 5.01                 | 4.84                 | 3.48                 |
| Under 3 Bond Index (Clean)   | 99.80                      | 99.82                                  | -0.023%  | -0.22%      | -0.04% | -1.18% | -0.20%                        | 1.64                 | 1.62                 | 1.39                 |
| Under 3 Bond Index (Return)  | 142.80                     | 142.82                                 | -0.012%  | 0.01%       | 0.57%  | 1.46%  | 42.80%                        | 1.64                 | 1.62                 | 1.39                 |
| Under 5 Bond Index (Clean)   | 107.22                     | 107.24                                 | -0.023%  | -0.24%      | 0.08%  | 0.09%  | 7.22%                         | 2.16                 | 2.12                 | 1.91                 |
| Under 5 Bond Index (Return)  | 154.44                     | 154.45                                 | -0.011%  | 0.01%       | 0.71%  | 2.82%  | 54.44%                        | 2.16                 | 2.12                 | 1.91                 |
| Under 10 Bond Index (Clean)  | 107.24                     | 107.25                                 | -0.007%  | -0.31%      | 0.44%  | 2.47%  | 7.24%                         | 4.41                 | 4.27                 | 3.21                 |
| Under 10 Bond Index (Return) | 159.42                     | 159.41                                 | 0.005%   | -0.06%      | 1.07%  | 5.24%  | 59.42%                        | 4.41                 | 4.27                 | 3.21                 |
| 5 Plus Bond Index (Clean)    | 108.95                     | 108.97                                 | -0.014%  | -0.37%      | 0.69%  | 4.71%  | 8.95%                         | 6.26                 | 6.03                 | 3.71                 |
| 5 Plus Bond Index (Return)   | 171.46                     | 171.46                                 | -0.002%  | -0.11%      | 1.33%  | 7.58%  | 71.46%                        | 6.26                 | 6.03                 | 3.71                 |
| 10 Plus Bond Index (Clean)   | 110.33                     | 110.42                                 | -0.080%  | -0.47%      | 0.86%  | 7.03%  | 10.33%                        | 8.83                 | 8.46                 | 4.32                 |
| 10 Plus Bond Index (Return)  | 180.22                     | 180.34                                 | -0.065%  | -0.18%      | 1.58%  | 10.07% | 80.22%                        | 8.83                 | 8.46                 | 4.32                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4                | Annual              | 101.46         | 2.39       | 218             | 103.85         | 0.00 | 6,849                 | 6,948                  | 7112                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5              | Annual              | 105.50         | 2.27       | 184             | 107.77         | 0.00 | 3,630                 | 3,829                  | 3912                   |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25             | Annual              | 114.47         | 0.07       | 3               | 114.54         | 0.00 | 7                     | 8                      | 8                      |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6              | Annual              | 107.62         | 1.58       | 125             | 109.20         | 0.00 | 10,168                | 10,943                 | 11103                  |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 111.24         | 4.63       | 307             | 115.86         | 0.00 | 6,391                 | 7,107                  | 7403                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 107.59         | 3.79       | 307             | 111.37         | 0.00 | 9,256                 | 9,958                  | 10308                  |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 105.93         | 0.77       | 64              | 106.70         | 0.00 | 7,700                 | 8,157                  | 8216                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 113.44         | 4.96       | 307             | 118.40         | 0.00 | 6,767                 | 7,676                  | 8012                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 105.20         | 1.54       | 125             | 106.74         | 0.00 | 11,809                | 12,422                 | 12604                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 108.06         | 4.21       | 307             | 112.27         | 0.00 | 9,052                 | 9,782                  | 10162                  |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 99.77          | 1.65       | 154             | 101.42         | 0.00 | 5,000                 | 4,989                  | 5071                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 109.65         | 2.38       | 161             | 112.03         | 0.00 | 11,745                | 12,879                 | 13158                  |

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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      | 11.60%                | 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%                 |         | 24.60%  | 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%    | 11.70% |         |                        |         | 8.30%   |          |        | 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%   | 14.90% |         |                        |         | 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%   |          |        | 6.00%   | 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%    | 100% | 100% |

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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>21-Aug-2013 | Previous<br>Index Price<br>20-Aug-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 101.46                     | 101.48                                 | -0.025%     | -0.202%     | -0.573% | -1.031% | 0.24                 | 0.39                 | 0.39                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 105.50                     | 105.52                                 | -0.021%     | -0.265%     | -0.047% | -0.516% | 0.75                 | 1.44                 | 1.43                 |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 114.47                     | 114.47                                 | 0.000%      | -0.296%     | -0.279% | 1.034%  | 0.84                 | 1.91                 | 1.89                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 107.62                     | 107.65                                 | -0.023%     | -0.225%     | 0.338%  | 1.017%  | 1.63                 | 2.52                 | 2.48                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 111.24                     | 111.26                                 | -0.022%     | -0.276%     | 0.462%  | 1.538%  | 2.60                 | 3.68                 | 3.59                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 107.59                     | 107.61                                 | -0.019%     | -0.255%     | 0.643%  | 2.977%  | 2.89                 | 4.56                 | 4.44                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 105.93                     | 105.88                                 | 0.042%      | -0.217%     | 0.799%  | 4.687%  | 3.26                 | 5.23                 | 5.07                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 113.44                     | 113.45                                 | -0.013%     | -0.266%     | 0.454%  | 3.356%  | 3.44                 | 5.16                 | 4.99                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 105.20                     | 105.15                                 | 0.043%      | -0.448%     | 0.408%  | 4.367%  | 3.60                 | 5.83                 | 5.63                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 108.06                     | 108.08                                 | -0.019%     | -0.516%     | 0.713%  | 4.258%  | 3.69                 | 5.99                 | 5.78                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 99.77                      | 99.83                                  | -0.063%     | -0.353%     | 1.156%  |         | 3.93                 | 8.03                 | 7.73                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 109.65                     | 109.74                                 | -0.079%     | -0.467%     | 0.865%  | 7.075%  | 4.32                 | 8.83                 | 8.46                 |

| Return Price Performance |         |                     | Index Price<br>21-Aug-2013 | Previous<br>Index Price<br>20-Aug-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.85                     | 103.86                                 | -0.013%     | 0.025%      | 0.007%  | -2.365% | 0.24                 | 0.39                 | 0.39                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 107.77                     | 107.78                                 | -0.009%     | -0.019%     | 0.575%  | -2.176% | 0.75                 | 1.44                 | 1.43                 |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 114.54                     | 114.52                                 | 0.020%      | -6.612%     | -6.034% | -1.534% | 0.84                 | 1.91                 | 1.89                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 109.20                     | 109.21                                 | -0.012%     | 0.020%      | 0.964%  | -0.528% | 1.63                 | 2.52                 | 2.48                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 115.86                     | 115.87                                 | -0.009%     | 0.008%      | 1.158%  | 4.695%  | 2.60                 | 3.68                 | 3.59                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 111.37                     | 111.38                                 | -0.007%     | -0.014%     | 1.230%  | 5.677%  | 2.89                 | 4.56                 | 4.44                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 106.70                     | 106.64                                 | 0.053%      | 0.022%      | 1.417%  | 3.043%  | 3.26                 | 5.23                 | 5.07                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 118.40                     | 118.40                                 | 0.001%      | 0.031%      | 1.184%  | 6.714%  | 3.44                 | 5.16                 | 4.99                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 106.74                     | 106.68                                 | 0.053%      | -0.200%     | 1.035%  | 2.669%  | 3.60                 | 5.83                 | 5.63                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 112.27                     | 112.27                                 | -0.005%     | -0.242%     | 1.359%  | 7.265%  | 3.69                 | 5.99                 | 5.78                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 101.42                     | 101.47                                 | -0.051%     | -0.127%     | 1.722%  |         | 3.93                 | 8.03                 | 7.73                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 112.03                     | 112.10                                 | -0.065%     | -0.183%     | 1.576%  | 4.957%  | 4.32                 | 8.83                 | 8.46                 |