

Irish Stock Exchange Daily Bond Index Report

Thursday 22 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 22-Aug-2013	Previous Close Value 21-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.08	107.24	-0.149%	-0.48%	0.35%	2.90%	7.08%	5.00	4.84	3.51
All Bond Index (Return)	163.26	163.47	-0.133%	-0.21%	1.00%	5.73%	63.26%	5.00	4.84	3.51
Under 3 Bond Index (Clean)	99.73	99.80	-0.066%	-0.29%	-0.11%	-1.24%	-0.27%	1.64	1.62	1.42
Under 3 Bond Index (Return)	142.73	142.80	-0.053%	-0.04%	0.51%	1.41%	42.73%	1.64	1.62	1.42
Under 5 Bond Index (Clean)	107.13	107.22	-0.081%	-0.32%	0.00%	0.01%	7.13%	2.15	2.11	1.94
Under 5 Bond Index (Return)	154.33	154.44	-0.067%	-0.05%	0.64%	2.75%	54.33%	2.15	2.11	1.94
Under 10 Bond Index (Clean)	107.10	107.24	-0.133%	-0.44%	0.31%	2.33%	7.10%	4.41	4.27	3.24
Under 10 Bond Index (Return)	159.23	159.42	-0.119%	-0.18%	0.95%	5.11%	59.23%	4.41	4.27	3.24
5 Plus Bond Index (Clean)	108.76	108.95	-0.179%	-0.55%	0.51%	4.52%	8.76%	6.25	6.03	3.74
5 Plus Bond Index (Return)	171.18	171.46	-0.163%	-0.28%	1.17%	7.40%	71.18%	6.25	6.03	3.74
10 Plus Bond Index (Clean)	110.06	110.33	-0.249%	-0.72%	0.61%	6.77%	10.06%	8.82	8.46	4.35
10 Plus Bond Index (Return)	179.81	180.22	-0.229%	-0.41%	1.34%	9.82%	79.81%	8.82	8.46	4.35

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.46	2.40	219	103.86	0.00	6,849	6,948	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.50	2.28	185	107.78	0.00	3,630	3,829	3912
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.09	4	114.56	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.48	1.59	126	109.07	0.00	10,168	10,929	11091
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.10	4.64	308	115.74	0.00	6,391	7,100	7397
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.48	3.80	308	111.27	0.00	9,258	9,947	10299
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.77	0.78	65	106.56	0.00	7,722	8,145	8205
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.28	4.98	308	118.26	0.00	6,767	7,665	8002
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.00	1.55	126	106.55	0.00	11,809	12,399	12583
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.92	4.22	308	112.14	0.00	9,052	9,769	10151
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.43	1.66	155	101.08	0.00	5,000	4,971	5054
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.38	2.40	162	111.77	0.00	11,745	12,846	13128

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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%	13.30%	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%					11.40%	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%	15.30%			
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%	15.10%			
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%				19.50%	100.00%			13.50%				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 22-Aug-2013	Previous Index Price 21-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	101.46	101.46	0.000%	-0.202%	-0.573%	-1.031%	0.22	0.39	0.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.50	105.50	-0.003%	-0.268%	-0.050%	-0.519%	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%	0.83	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.48	107.62	-0.130%	-0.355%	0.207%	0.886%	1.68	2.52	2.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.10	111.24	-0.126%	-0.402%	0.336%	1.410%	2.64	3.68	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.48	107.59	-0.102%	-0.357%	0.540%	2.872%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.77	105.93	-0.146%	-0.363%	0.652%	4.534%	3.29	5.23	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.28	113.44	-0.139%	-0.404%	0.314%	3.212%	3.46	5.16	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	105.00	105.20	-0.185%	-0.632%	0.221%	4.174%	3.64	5.82	5.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.92	108.06	-0.134%	-0.649%	0.578%	4.118%	3.72	5.99	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.43	99.77	-0.343%	-0.694%	0.809%		3.97	8.03	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.38	109.65	-0.249%	-0.715%	0.614%	6.808%	4.35	8.82	8.46

Return Price Performance			Index Price 22-Aug-2013	Previous Index Price 21-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	103.85	0.011%	0.036%	0.017%	-2.354%	0.22	0.39	0.39
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.78	107.77	0.009%	-0.010%	0.584%	-2.167%	0.75	1.44	1.43
IE0004680173	0468017	8.25 Treas Bnd 2015	114.56	114.54	0.020%	-6.593%	-6.015%	-1.514%	0.83	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.20	-0.116%	-0.096%	0.847%	-0.644%	1.68	2.52	2.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.74	115.86	-0.108%	-0.100%	1.049%	4.582%	2.64	3.68	3.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.27	111.37	-0.088%	-0.102%	1.141%	5.584%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.56	106.70	-0.134%	-0.112%	1.281%	2.905%	3.29	5.23	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.26	118.40	-0.119%	-0.088%	1.063%	6.587%	3.46	5.16	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	106.55	106.74	-0.171%	-0.371%	0.861%	2.493%	3.64	5.82	5.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.14	112.27	-0.117%	-0.358%	1.240%	7.140%	3.72	5.99	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.08	101.42	-0.326%	-0.453%	1.390%		3.97	8.03	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.77	112.03	-0.229%	-0.412%	1.343%	4.716%	4.35	8.82	8.46