

Irish Stock Exchange Daily Bond Index Report

Monday 26 August, 2013

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 26-Aug-2013	Previous Close Value 23-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.00	107.04	-0.042%	-0.56%	0.27%	2.82%	7.00%	5.00	4.83	3.52
All Bond Index (Return)	163.21	163.22	-0.005%	-0.24%	0.97%	5.70%	63.21%	5.00	4.83	3.52
Under 3 Bond Index (Clean)	99.72	99.74	-0.027%	-0.30%	-0.12%	-1.26%	-0.28%	1.64	1.61	1.42
Under 3 Bond Index (Return)	142.77	142.76	0.007%	-0.01%	0.55%	1.44%	42.77%	1.64	1.61	1.42
Under 5 Bond Index (Clean)	107.10	107.13	-0.025%	-0.35%	-0.03%	-0.02%	7.10%	2.15	2.11	1.95
Under 5 Bond Index (Return)	154.36	154.35	0.010%	-0.03%	0.66%	2.77%	54.36%	2.15	2.11	1.95
Under 10 Bond Index (Clean)	107.03	107.07	-0.042%	-0.51%	0.24%	2.27%	7.03%	4.40	4.26	3.26
Under 10 Bond Index (Return)	159.21	159.22	-0.006%	-0.19%	0.94%	5.10%	59.21%	4.40	4.26	3.26
5 Plus Bond Index (Clean)	108.65	108.70	-0.050%	-0.65%	0.40%	4.42%	8.65%	6.25	6.02	3.76
5 Plus Bond Index (Return)	171.09	171.11	-0.012%	-0.33%	1.12%	7.35%	71.09%	6.25	6.02	3.76
10 Plus Bond Index (Clean)	109.87	109.92	-0.044%	-0.88%	0.44%	6.59%	9.87%	8.82	8.45	4.37
10 Plus Bond Index (Return)	179.60	179.61	-0.003%	-0.52%	1.23%	9.69%	79.60%	8.82	8.45	4.37

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	101.45	2.44	223	103.89	0.00	6,849	6,948	7115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.46	2.33	189	107.79	0.00	3,630	3,828	3913
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.18	8	114.65	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.47	1.64	130	109.11	0.00	10,168	10,928	11094
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.03	4.70	312	115.73	0.00	6,391	7,096	7396
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.49	3.85	312	111.33	0.00	9,256	9,951	10307
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.68	0.83	69	106.51	0.00	7,722	8,161	8225
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.13	5.04	312	118.17	0.00	6,772	7,655	7996
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.86	1.60	130	106.47	0.00	11,809	12,383	12572
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.79	4.27	312	112.06	0.00	9,052	9,757	10144
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.43	1.70	159	101.13	0.00	5,000	4,972	5057
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.19	2.46	166	111.65	0.00	11,745	12,825	13113

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting									
			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	7.40%	32.00%	24.10%	8.50%							7.30%	32.20%	24.10%	8.50%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	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%		25.00%	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%						8.20%			9.50%	11.90%	
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%			11.90%	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%				19.50%	100.00%					13.50%				19.50%	100.00%
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 26-Aug-2013	Previous Index Price 23-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	101.45	101.44	0.010%	-0.211%	-0.583%	-1.041%	0.19	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.46	105.50	-0.041%	-0.301%	-0.083%	-0.552%	0.76	1.43	1.42
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.81	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.47	107.52	-0.047%	-0.366%	0.196%	0.875%	1.68	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.03	111.05	-0.018%	-0.464%	0.273%	1.346%	2.65	3.68	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.49	107.48	0.002%	-0.348%	0.549%	2.881%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.68	105.75	-0.063%	-0.447%	0.566%	4.445%	3.31	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.13	113.25	-0.110%	-0.538%	0.180%	3.073%	3.49	5.15	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	104.86	105.00	-0.133%	-0.762%	0.091%	4.038%	3.66	5.82	5.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.79	107.78	0.009%	-0.769%	0.457%	3.992%	3.74	5.98	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.43	99.39	0.043%	-0.689%	0.814%		3.97	8.02	7.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.19	109.24	-0.044%	-0.883%	0.443%	6.628%	4.37	8.82	8.45

Return Price Performance			Index Price 26-Aug-2013	Previous Index Price 23-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	103.89	103.85	0.041%	0.067%	0.049%	-2.323%	0.19	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.79	107.80	-0.006%	0.003%	0.597%	-2.154%	0.76	1.43	1.42
IE0004680173	0468017	8.25 Treas Bnd 2015	114.65	114.59	0.059%	-6.519%	-5.940%	-1.436%	0.81	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.12	-0.011%	-0.061%	0.882%	-0.609%	1.68	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.73	115.70	0.022%	-0.109%	1.040%	4.573%	2.65	3.68	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.33	111.29	0.036%	-0.048%	1.195%	5.641%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.51	106.55	-0.030%	-0.152%	1.241%	2.864%	3.31	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.17	118.25	-0.064%	-0.162%	0.988%	6.507%	3.49	5.15	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	106.47	106.57	-0.097%	-0.453%	0.778%	2.409%	3.66	5.82	5.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.06	112.01	0.046%	-0.426%	1.172%	7.067%	3.74	5.98	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.13	101.06	0.073%	-0.407%	1.437%		3.97	8.02	7.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.65	111.65	-0.003%	-0.524%	1.229%	4.598%	4.37	8.82	8.45