

# Irish Stock Exchange Daily Bond Index Report

Tuesday 27 August, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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## Bond Indices Performance

Index	Close Value 27-Aug-2013	Previous Close Value 26-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.82	107.00	-0.167%	-0.72%	0.10%	2.65%	6.82%	4.99	4.82	3.55
All Bond Index (Return)	162.96	163.21	-0.151%	-0.39%	0.82%	5.54%	62.96%	4.99	4.82	3.55
Under 3 Bond Index (Clean)	99.70	99.72	-0.018%	-0.32%	-0.14%	-1.28%	-0.30%	1.63	1.61	1.43
Under 3 Bond Index (Return)	142.76	142.77	-0.006%	-0.01%	0.54%	1.43%	42.76%	1.63	1.61	1.43
Under 5 Bond Index (Clean)	107.07	107.10	-0.033%	-0.38%	-0.06%	-0.05%	7.07%	2.14	2.10	1.96
Under 5 Bond Index (Return)	154.33	154.36	-0.020%	-0.05%	0.64%	2.75%	54.33%	2.14	2.10	1.96
Under 10 Bond Index (Clean)	106.87	107.03	-0.149%	-0.66%	0.09%	2.11%	6.87%	4.40	4.26	3.29
Under 10 Bond Index (Return)	159.00	159.21	-0.134%	-0.33%	0.80%	4.96%	59.00%	4.40	4.26	3.29
5 Plus Bond Index (Clean)	108.40	108.65	-0.226%	-0.88%	0.18%	4.18%	8.40%	6.24	6.01	3.79
5 Plus Bond Index (Return)	170.74	171.09	-0.207%	-0.53%	0.91%	7.13%	70.74%	6.24	6.01	3.79
10 Plus Bond Index (Clean)	109.57	109.87	-0.279%	-1.16%	0.16%	6.29%	9.57%	8.81	8.44	4.40
10 Plus Bond Index (Return)	179.14	179.60	-0.260%	-0.78%	0.97%	9.41%	79.14%	8.81	8.44	4.40

## 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	101.46	2.46	224	103.92	0.00	6,849	6,949	7117
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.41	2.34	190	107.76	0.00	3,630	3,826	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.21	9	114.68	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.44	1.65	131	109.09	0.00	10,168	10,925	11093
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.94	4.72	313	115.66	0.00	6,391	7,090	7392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	3.86	313	111.14	0.00	9,256	9,930	10287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.50	0.84	70	106.34	0.00	7,722	8,146	8212
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.94	5.06	313	118.00	0.00	6,772	7,648	7990
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.66	1.62	131	106.28	0.00	11,809	12,359	12550
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.50	4.29	313	111.79	0.00	9,052	9,731	10119
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.10	1.71	160	100.81	0.00	5,000	4,955	5040
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.89	2.47	167	111.36	0.00	11,745	12,789	13079

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## 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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.40%	32.00%	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%													
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	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%													
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%													
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.10%											12.30%	15.30%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	12.40%											9.80%	12.20%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%											9.50%	11.90%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%											15.00%	18.70%
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.80%											12.10%	15.00%
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%											6.00%	7.50%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.50%	100.00%										19.40%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 27-Aug-2013	Previous Index Price 26-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	101.45	0.012%	-0.200%	-0.571%	-1.029%	0.13	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.41	105.46	-0.045%	-0.345%	-0.128%	-0.596%	0.78	1.43	1.42
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.80	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.44	107.47	-0.028%	-0.394%	0.168%	0.847%	1.69	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.94	111.03	-0.077%	-0.541%	0.196%	1.269%	2.67	3.67	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	107.49	-0.186%	-0.533%	0.362%	2.690%	2.95	4.55	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.50	105.68	-0.175%	-0.622%	0.390%	4.262%	3.34	5.22	5.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.94	113.13	-0.168%	-0.705%	0.012%	2.900%	3.52	5.15	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	104.66	104.86	-0.194%	-0.954%	-0.103%	3.837%	3.69	5.81	5.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.50	107.79	-0.267%	-1.034%	0.188%	3.714%	3.78	5.98	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.10	99.43	-0.340%	-1.027%	0.471%		4.01	8.01	7.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.89	109.19	-0.279%	-1.160%	0.163%	6.330%	4.40	8.81	8.44

Return Price Performance			Index Price 27-Aug-2013	Previous Index Price 26-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	103.92	103.89	0.023%	0.091%	0.072%	-2.301%	0.13	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.76	107.79	-0.032%	-0.030%	0.565%	-2.186%	0.78	1.43	1.42
IE0004680173	0468017	8.25 Treas Bnd 2015	114.68	114.65	0.020%	-6.500%	-5.922%	-1.416%	0.80	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.11	-0.016%	-0.078%	0.865%	-0.626%	1.69	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.66	115.73	-0.060%	-0.169%	0.979%	4.510%	2.67	3.67	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.14	111.33	-0.169%	-0.217%	1.024%	5.463%	2.95	4.55	4.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.34	106.51	-0.162%	-0.314%	1.077%	2.697%	3.34	5.22	5.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.00	118.17	-0.147%	-0.309%	0.839%	6.351%	3.52	5.15	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	106.28	106.47	-0.178%	-0.631%	0.598%	2.226%	3.69	5.81	5.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.79	112.06	-0.244%	-0.668%	0.925%	6.807%	3.78	5.98	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.81	101.13	-0.322%	-0.728%	1.110%		4.01	8.01	7.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.36	111.65	-0.260%	-0.782%	0.966%	4.326%	4.40	8.81	8.44