

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 August, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Aug-2013	Previous Close Value 27-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.57	106.82	-0.235%	-0.96%	-0.13%	2.41%	6.57%	4.98	4.81	3.60
All Bond Index (Return)	162.61	162.96	-0.217%	-0.60%	0.60%	5.31%	62.61%	4.98	4.81	3.60
Under 3 Bond Index (Clean)	99.57	99.70	-0.129%	-0.45%	-0.27%	-1.40%	-0.43%	1.62	1.60	1.49
Under 3 Bond Index (Return)	142.60	142.76	-0.115%	-0.13%	0.42%	1.32%	42.60%	1.62	1.60	1.49
Under 5 Bond Index (Clean)	106.92	107.07	-0.140%	-0.52%	-0.20%	-0.19%	6.92%	2.13	2.09	2.02
Under 5 Bond Index (Return)	154.14	154.33	-0.124%	-0.18%	0.52%	2.62%	54.14%	2.13	2.09	2.02
Under 10 Bond Index (Clean)	106.64	106.87	-0.212%	-0.87%	-0.12%	1.90%	6.64%	4.38	4.24	3.34
Under 10 Bond Index (Return)	158.68	159.00	-0.196%	-0.52%	0.60%	4.75%	58.68%	4.38	4.24	3.34
5 Plus Bond Index (Clean)	108.10	108.40	-0.277%	-1.15%	-0.10%	3.90%	8.10%	6.23	6.00	3.84
5 Plus Bond Index (Return)	170.30	170.74	-0.258%	-0.79%	0.65%	6.85%	70.30%	6.23	6.00	3.84
10 Plus Bond Index (Clean)	109.15	109.57	-0.377%	-1.53%	-0.22%	5.89%	9.15%	8.79	8.42	4.44
10 Plus Bond Index (Return)	178.50	179.14	-0.356%	-1.13%	0.61%	9.02%	78.50%	8.79	8.42	4.44

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	101.43	2.47	225	103.89	0.00	6,849	6,946	7115
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.36	2.36	191	107.72	0.00	3,630	3,824	3910
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.23	10	114.70	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.21	1.66	132	108.87	0.00	10,168	10,901	11070
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.75	4.73	314	115.48	0.00	6,389	7,078	7380
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.07	3.87	314	110.94	0.00	9,256	9,909	10268
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.32	0.86	71	106.17	0.00	7,722	8,133	8199
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.67	5.08	314	117.75	0.00	6,772	7,630	7973
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.35	1.63	132	105.98	0.00	11,809	12,322	12514
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.22	4.30	314	111.52	0.00	9,052	9,705	10094
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.73	1.72	161	100.45	0.00	5,000	4,937	5023
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.48	2.49	168	110.96	0.00	11,745	12,741	13033

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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	7.40%	32.00%	24.20%	8.50%			7.40%	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%			11.50%	50.10%	37.50%	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%	15.20%		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%			15.10%	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%	14.80%		10.50%			12.10%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.60%		5.20%			6.00%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.50%	100.00%	13.50%				19.40%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Aug-2013	Previous Index Price 27-Aug-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.43	101.46	-0.034%	-0.234%	-0.606%	-1.063%	0.14	0.37	0.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.36	105.41	-0.050%	-0.395%	-0.178%	-0.646%	0.80	1.42	1.41
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.79	1.89	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.21	107.44	-0.217%	-0.610%	-0.049%	0.628%	1.76	2.50	2.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.75	110.94	-0.176%	-0.715%	0.020%	1.091%	2.71	3.66	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.07	107.29	-0.205%	-0.737%	0.156%	2.479%	2.99	4.54	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.32	105.50	-0.171%	-0.791%	0.219%	4.085%	3.37	5.21	5.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.67	112.94	-0.237%	-0.941%	-0.226%	2.656%	3.56	5.14	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	104.35	104.66	-0.298%	-1.249%	-0.401%	3.527%	3.74	5.80	5.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.22	107.50	-0.265%	-1.296%	-0.077%	3.439%	3.82	5.97	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.73	99.10	-0.365%	-1.388%	0.104%		4.06	8.00	7.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.48	108.89	-0.377%	-1.532%	-0.214%	5.930%	4.44	8.79	8.42

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 28-Aug-2013	Previous Index Price 27-Aug-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.89	103.92	-0.023%	0.067%	0.049%	-2.323%	0.14	0.37	0.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.72	107.76	-0.037%	-0.067%	0.527%	-2.222%	0.80	1.42	1.41
IE0004680173	0468017	8.25 Treas Bnd 2015	114.70	114.68	0.020%	-6.481%	-5.903%	-1.396%	0.79	1.89	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	108.87	109.09	-0.201%	-0.278%	0.663%	-0.825%	1.76	2.50	2.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.66	-0.155%	-0.324%	0.822%	4.348%	2.71	3.66	3.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.94	111.14	-0.187%	-0.404%	0.835%	5.265%	2.99	4.54	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.17	106.34	-0.158%	-0.472%	0.917%	2.535%	3.37	5.21	5.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.75	118.00	-0.213%	-0.521%	0.625%	6.124%	3.56	5.14	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	105.98	106.28	-0.282%	-0.912%	0.314%	1.937%	3.74	5.80	5.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.52	111.79	-0.243%	-0.910%	0.680%	6.547%	3.82	5.97	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.45	100.81	-0.349%	-1.074%	0.757%		4.06	8.00	7.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.96	111.36	-0.356%	-1.135%	0.607%	3.955%	4.44	8.79	8.42