

Irish Stock Exchange Daily Bond Index Report

Thursday 29 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 29-Aug-2013	Previous Close Value 28-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.45	106.57	-0.108%	-1.07%	-0.24%	2.30%	6.45%	4.97	4.80	3.62
All Bond Index (Return)	162.46	162.61	-0.093%	-0.70%	0.51%	5.21%	62.46%	4.97	4.80	3.62
Under 3 Bond Index (Clean)	99.54	99.57	-0.034%	-0.49%	-0.30%	-1.44%	-0.46%	1.62	1.60	1.51
Under 3 Bond Index (Return)	142.57	142.60	-0.022%	-0.15%	0.40%	1.30%	42.57%	1.62	1.60	1.51
Under 5 Bond Index (Clean)	106.88	106.92	-0.034%	-0.55%	-0.24%	-0.22%	6.88%	2.13	2.09	2.03
Under 5 Bond Index (Return)	154.11	154.14	-0.021%	-0.20%	0.50%	2.60%	54.11%	2.13	2.09	2.03
Under 10 Bond Index (Clean)	106.56	106.64	-0.072%	-0.94%	-0.19%	1.82%	6.56%	4.38	4.24	3.35
Under 10 Bond Index (Return)	158.59	158.68	-0.059%	-0.58%	0.54%	4.69%	58.59%	4.38	4.24	3.35
5 Plus Bond Index (Clean)	107.95	108.10	-0.141%	-1.29%	-0.24%	3.75%	7.95%	6.22	5.99	3.86
5 Plus Bond Index (Return)	170.09	170.30	-0.124%	-0.91%	0.52%	6.72%	70.09%	6.22	5.99	3.86
10 Plus Bond Index (Clean)	108.79	109.15	-0.332%	-1.86%	-0.55%	5.54%	8.79%	8.79	8.41	4.48
10 Plus Bond Index (Return)	177.94	178.50	-0.311%	-1.44%	0.29%	8.68%	77.94%	8.79	8.41	4.48

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	101.39	2.48	226	103.86	0.00	6,849	6,943	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.32	2.37	192	107.69	0.00	3,630	3,823	3909
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.25	11	114.72	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.18	1.68	133	108.85	0.00	10,168	10,898	11068
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.71	4.75	315	115.46	0.00	6,389	7,073	7377
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.93	3.88	315	110.81	0.00	9,256	9,897	10256
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.21	0.87	72	106.08	0.00	7,700	8,124	8191
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.60	5.09	315	117.69	0.00	6,772	7,625	7969
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.31	1.64	133	105.95	0.00	11,809	12,318	12512
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.12	4.32	315	111.43	0.00	9,052	9,696	10087
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.52	1.73	162	100.25	0.00	5,000	4,926	5013
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.12	2.50	169	110.62	0.00	11,745	12,698	12992

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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%					4.10%	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%	37.60%	13.30%				
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%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.50%			12.10%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.50%				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%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 29-Aug-2013	Previous Index Price 28-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	101.39	101.43	-0.039%	-0.273%	-0.645%	-1.102%	0.22	0.37	0.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.32	105.36	-0.040%	-0.435%	-0.218%	-0.686%	0.82	1.42	1.41
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.78	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.18	107.21	-0.028%	-0.638%	-0.077%	0.600%	1.77	2.50	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.71	110.75	-0.032%	-0.747%	-0.012%	1.059%	2.72	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.93	107.07	-0.126%	-0.862%	0.030%	2.350%	3.02	4.54	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.21	105.32	-0.104%	-0.895%	0.114%	3.976%	3.39	5.21	5.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.60	112.67	-0.064%	-1.004%	-0.290%	2.590%	3.57	5.13	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	104.31	104.35	-0.034%	-1.282%	-0.434%	3.492%	3.75	5.80	5.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.12	107.22	-0.090%	-1.386%	-0.168%	3.346%	3.84	5.96	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.52	98.73	-0.216%	-1.601%	-0.112%		4.09	8.00	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.12	108.48	-0.332%	-1.859%	-0.545%	5.578%	4.48	8.79	8.41

Return Price Performance			Index Price 29-Aug-2013	Previous Index Price 28-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	103.89	-0.028%	0.039%	0.021%	-2.350%	0.22	0.37	0.37
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.69	107.72	-0.028%	-0.095%	0.499%	-2.249%	0.82	1.42	1.41
IE0004680173	0468017	8.25 Treas Bnd 2015	114.72	114.70	0.020%	-6.462%	-5.884%	-1.376%	0.78	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.85	108.87	-0.017%	-0.295%	0.646%	-0.842%	1.77	2.50	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	115.48	-0.017%	-0.341%	0.805%	4.330%	2.72	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.81	110.94	-0.110%	-0.514%	0.724%	5.150%	3.02	4.54	4.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.08	106.17	-0.092%	-0.563%	0.824%	2.440%	3.39	5.21	5.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.69	117.75	-0.048%	-0.569%	0.576%	6.073%	3.57	5.13	4.96
IE0034074488	3407448	4.5 Treas Bnd 2020	105.95	105.98	-0.022%	-0.933%	0.292%	1.915%	3.75	5.80	5.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.43	111.52	-0.074%	-0.984%	0.605%	6.467%	3.84	5.96	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.25	100.45	-0.201%	-1.273%	0.555%		4.09	8.00	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.62	110.96	-0.311%	-1.443%	0.294%	3.632%	4.48	8.79	8.41