

# Irish Stock Exchange Weekly Bond Index Report

Friday 16 August, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 16-Aug-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 9-Aug-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.37	-0.31%	-0.21%	0.62%	3.18%	7.37%	5.03	4.86	3.46
All Bond Index (Return)	163.57	-0.22%	-0.02%	1.20%	5.93%	63.57%	5.03	4.86	3.46
Under 3 Bond Index (Clean)	99.85	-0.09%	-0.18%	0.01%	-1.13%	-0.16%	1.66	1.64	1.38
Under 3 Bond Index (Return)	142.79	-0.01%	0.01%	0.56%	1.46%	42.79%	1.66	1.64	1.38
Under 5 Bond Index (Clean)	107.28	-0.10%	-0.18%	0.14%	0.15%	7.28%	2.17	2.13	1.90
Under 5 Bond Index (Return)	154.44	-0.02%	0.01%	0.71%	2.82%	54.44%	2.17	2.13	1.90
Under 10 Bond Index (Clean)	107.34	-0.28%	-0.22%	0.54%	2.57%	7.34%	4.43	4.29	3.20
Under 10 Bond Index (Return)	159.48	-0.19%	-0.02%	1.11%	5.27%	59.48%	4.43	4.29	3.20
5 Plus Bond Index (Clean)	109.11	-0.40%	-0.23%	0.84%	4.87%	9.11%	6.28	6.05	3.69
5 Plus Bond Index (Return)	171.60	-0.30%	-0.03%	1.42%	7.67%	71.60%	6.28	6.05	3.69
10 Plus Bond Index (Clean)	110.65	-0.50%	-0.18%	1.15%	7.34%	10.65%	8.85	8.48	4.29
10 Plus Bond Index (Return)	180.61	-0.40%	0.03%	1.80%	10.31%	80.61%	8.85	8.48	4.29

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.49	2.33	213	103.82	0.00	6,849	6,950	7110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.57	2.21	179	107.78	0.00	3,630	3,832	3912
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.49	8.20	358	122.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.68	1.51	120	109.19	0.00	10,168	10,949	11103
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	4.55	302	115.90	0.00	6,389	7,114	7405
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.73	3.72	302	111.45	0.00	9,256	9,971	10315
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.00	0.71	59	106.71	0.00	7,700	8,162	8217
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.53	4.88	302	118.41	0.00	6,767	7,682	8012
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.28	1.48	120	106.76	0.00	11,809	12,432	12607
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.22	4.14	302	112.35	0.00	9,052	9,796	10170
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.02	1.59	149	101.61	0.00	5,000	5,021	5101
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.97	2.31	156	112.27	0.00	11,745	12,916	13187

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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%	13.20%	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	11.50%	50.40%	37.90%	13.40%					11.40%	50.20%	37.60%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.70%	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%	11.60%				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%			12.00%	14.80%				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%				5.30%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.60%				19.50%	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>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Aug-2013	Week to Date 9-Aug-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.49	-0.09%	-0.18%	-0.55%	-1.00%	0.30	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.57	-0.10%	-0.20%	0.02%	-0.45%	0.74	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	114.49	-0.13%	-0.28%	-0.26%	1.05%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.68	-0.08%	-0.17%	0.39%	1.07%	1.62	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	-0.15%	-0.17%	0.57%	1.64%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.73	-0.19%	-0.13%	0.77%	3.11%	2.87	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.00	-0.34%	-0.15%	0.87%	4.76%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.53	-0.38%	-0.19%	0.53%	3.43%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	105.28	-0.45%	-0.37%	0.49%	4.45%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.22	-0.41%	-0.38%	0.85%	4.40%	3.67	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.02	-0.47%	-0.10%	1.41%		3.90	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.97	-0.50%	-0.18%	1.16%	7.38%	4.29	8.85	8.48

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Aug-2013	Week to Date 9-Aug-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.82	-0.01%	0.00%	-0.02%	-2.39%	0.30	0.40	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.78	-0.01%	-0.01%	0.59%	-2.17%	0.74	1.45	1.44
IE0004680173	0468017	8.25 Treas Bnd 2015	122.69	0.01%	0.04%	0.66%	5.48%	0.88	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	0.00%	0.02%	0.96%	-0.53%	1.62	2.53	2.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.90	-0.05%	0.04%	1.19%	4.73%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.45	-0.11%	0.06%	1.30%	5.75%	2.87	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.71	-0.26%	0.04%	1.43%	3.06%	3.25	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.41	-0.26%	0.04%	1.19%	6.72%	3.43	5.17	5.00
IE0034074488	3407448	4.5 Treas Bnd 2020	106.76	-0.37%	-0.18%	1.06%	2.69%	3.59	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	-0.31%	-0.17%	1.43%	7.35%	3.67	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.61	-0.39%	0.06%	1.92%		3.90	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.27	-0.40%	0.03%	1.80%	5.19%	4.29	8.85	8.48