

Irish Stock Exchange Weekly Bond Index Report

Friday 30 August, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 30-Aug-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 23-Aug-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	106.10	-0.88%	-1.39%	-0.57%	1.96%	6.10%	4.97	4.79	3.69
All Bond Index (Return)	161.96	-0.77%	-1.00%	0.20%	4.88%	61.96%	4.97	4.79	3.69
Under 3 Bond Index (Clean)	99.43	-0.31%	-0.59%	-0.41%	-1.54%	-0.57%	1.62	1.59	1.57
Under 3 Bond Index (Return)	142.44	-0.23%	-0.24%	0.31%	1.20%	42.44%	1.62	1.59	1.57
Under 5 Bond Index (Clean)	106.72	-0.38%	-0.70%	-0.38%	-0.37%	6.72%	2.13	2.08	2.09
Under 5 Bond Index (Return)	153.91	-0.29%	-0.33%	0.37%	2.47%	53.91%	2.13	2.08	2.09
Under 10 Bond Index (Clean)	106.25	-0.77%	-1.23%	-0.48%	1.52%	6.25%	4.37	4.23	3.42
Under 10 Bond Index (Return)	158.16	-0.67%	-0.85%	0.27%	4.40%	58.16%	4.37	4.23	3.42
5 Plus Bond Index (Clean)	107.51	-1.10%	-1.70%	-0.65%	3.32%	7.51%	6.22	5.98	3.93
5 Plus Bond Index (Return)	169.43	-0.99%	-1.30%	0.13%	6.30%	69.43%	6.22	5.98	3.93
10 Plus Bond Index (Clean)	108.19	-1.57%	-2.40%	-1.10%	4.95%	8.19%	8.77	8.39	4.54
10 Plus Bond Index (Return)	177.01	-1.45%	-1.96%	-0.23%	8.11%	77.01%	8.77	8.39	4.54

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	101.38	2.49	227	103.87	0.00	6,849	6,943	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.25	2.38	193	107.63	0.00	3,630	3,820	3907
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.28	12	114.75	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.98	1.69	134	108.67	0.00	10,168	10,878	11050
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.41	4.76	316	115.17	0.00	6,389	7,054	7359
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.64	3.90	316	110.53	0.00	9,256	9,870	10230
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.82	0.88	73	105.70	0.00	7,700	8,071	8139
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.13	5.11	316	117.24	0.00	6,772	7,593	7939
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.92	1.65	134	105.57	0.00	11,809	12,271	12467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.70	4.33	316	111.02	0.00	9,052	9,658	10050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.04	1.74	163	99.78	0.00	5,000	4,902	4989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.52	2.52	170	110.03	0.00	11,745	12,628	12924

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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%	32.10%	24.20%	8.60%					7.40%	32.20%	24.20%	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%	50.20%	37.90%	13.40%					11.50%	50.00%	37.50%	13.30%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%					7.70%		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%				10.40%			12.10%	15.10%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%				5.20%			6.00%	7.50%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.40%	100.00%			13.40%				19.40%	100.00%	
									100%	100%	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 Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Aug-2013	Week to Date 23-Aug-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.38	-0.06%	-0.28%	-0.65%	-1.11%	0.21	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.25	-0.24%	-0.50%	-0.28%	-0.75%	0.86	1.42	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	0.00%	-0.30%	-0.28%	1.03%	0.77	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	106.98	-0.50%	-0.82%	-0.26%	0.42%	1.84	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.41	-0.57%	-1.01%	-0.28%	0.79%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.64	-0.79%	-1.14%	-0.25%	2.07%	3.08	4.54	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	-0.88%	-1.26%	-0.25%	3.60%	3.46	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.13	-0.99%	-1.42%	-0.71%	2.16%	3.65	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	103.92	-1.03%	-1.66%	-0.81%	3.10%	3.82	5.80	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.70	-1.00%	-1.77%	-0.56%	2.94%	3.90	5.96	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.04	-1.36%	-2.08%	-0.60%		4.15	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.52	-1.57%	-2.40%	-1.09%	4.99%	4.54	8.77	8.39

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Aug-2013	Week to Date 23-Aug-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.87	0.02%	0.04%	0.02%	-2.35%	0.21	0.36	0.36
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	-0.15%	-0.15%	0.45%	-2.30%	0.86	1.42	1.40
IE0004680173	0468017	8.25 Treas Bnd 2015	114.75	0.14%	-6.44%	-5.86%	-1.36%	0.77	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.67	-0.41%	-0.46%	0.48%	-1.01%	1.84	2.49	2.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.17	-0.46%	-0.59%	0.56%	4.07%	2.79	3.66	3.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.53	-0.68%	-0.77%	0.47%	4.88%	3.08	4.54	4.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.70	-0.79%	-0.91%	0.47%	2.08%	3.46	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.24	-0.86%	-0.95%	0.19%	5.66%	3.65	5.13	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	105.57	-0.94%	-1.29%	-0.07%	1.55%	3.82	5.80	5.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.02	-0.88%	-1.35%	0.24%	6.08%	3.90	5.96	5.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.78	-1.26%	-1.74%	0.08%		4.15	7.99	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.03	-1.45%	-1.96%	-0.23%	3.09%	4.54	8.77	8.39