

Irish Stock Exchange Daily Bond Index Report

Monday 5 August, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Aug-2013	Previous Close Value 02-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.67	107.67	0.000%	0.07%	0.90%	3.47%	7.67%	5.06	4.90	3.41
All Bond Index (Return)	163.74	163.74	0.000%	0.09%	1.30%	6.04%	63.74%	5.06	4.90	3.41
Under 3 Bond Index (Clean)	100.03	100.03	0.000%	0.01%	0.19%	-0.95%	0.03%	1.69	1.67	1.33
Under 3 Bond Index (Return)	142.83	142.83	0.000%	0.03%	0.59%	1.48%	42.83%	1.69	1.67	1.33
Under 5 Bond Index (Clean)	107.49	107.49	0.000%	0.01%	0.33%	0.34%	7.49%	2.20	2.16	1.85
Under 5 Bond Index (Return)	154.48	154.48	0.000%	0.04%	0.74%	2.84%	54.48%	2.20	2.16	1.85
Under 10 Bond Index (Clean)	107.64	107.64	0.000%	0.06%	0.82%	2.85%	7.64%	4.47	4.33	3.14
Under 10 Bond Index (Return)	159.65	159.65	0.000%	0.09%	1.22%	5.39%	59.65%	4.47	4.33	3.14
5 Plus Bond Index (Clean)	109.46	109.46	0.000%	0.09%	1.16%	5.20%	9.46%	6.31	6.09	3.65
5 Plus Bond Index (Return)	171.85	171.85	0.000%	0.11%	1.56%	7.82%	71.85%	6.31	6.09	3.65
10 Plus Bond Index (Clean)	110.95	110.95	0.000%	0.09%	1.43%	7.63%	10.95%	8.89	8.52	4.26
10 Plus Bond Index (Return)	180.75	180.75	0.000%	0.11%	1.87%	10.39%	80.75%	8.89	8.52	4.26

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	101.66	2.18	199	103.84	0.00	6,849	6,963	7112
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.79	2.03	165	107.82	0.00	3,664	3,876	3950
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.77	7.88	344	122.65	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.88	1.34	106	109.22	0.00	10,168	10,970	11106
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.58	4.34	288	115.92	0.00	6,389	7,129	7406
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.93	3.55	288	111.48	0.00	9,258	9,992	10321
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.27	0.54	45	106.81	0.00	7,718	8,202	8244
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.77	4.66	288	118.43	0.00	6,782	7,716	8032
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.79	1.31	106	107.09	0.00	11,816	12,500	12655
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.72	3.95	288	112.66	0.00	9,054	9,843	10201
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.29	1.44	135	101.73	0.00	5,050	5,064	5137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.26	2.10	142	112.36	0.00	11,745	12,950	13197

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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%	31.90%	24.10%	8.50%					7.30%	32.10%	24.00%	8.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.80%	13.40%	4.70%					4.10%	17.80%	13.40%	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%	50.30%	37.90%	13.30%					11.40%	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%			12.10%	15.10%			10.60%			12.30%	15.20%				
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%	11.80%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%			13.00%			15.00%	18.70%				
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%			10.50%			12.10%	15.00%				
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.60%			5.30%			6.10%	7.60%				
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.50%	100.00%		13.60%				19.50%	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 05-Aug-2013	Previous Index Price 02-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	101.66	101.66	0.000%	0.000%	-0.372%	-0.831%	0.20	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.79	105.79	0.000%	0.007%	0.225%	-0.245%	0.69	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	114.77	114.77	0.000%	-0.035%	-0.017%	1.299%	0.87	1.83	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	107.88	107.88	0.000%	0.016%	0.580%	1.262%	1.59	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.58	111.58	0.000%	0.029%	0.769%	1.848%	2.55	3.73	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.93	107.93	0.000%	0.065%	0.965%	3.307%	2.84	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.27	106.27	0.000%	0.104%	1.123%	5.023%	3.21	5.28	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.77	113.77	0.000%	0.029%	0.751%	3.661%	3.40	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	105.79	105.79	0.000%	0.114%	0.974%	4.956%	3.51	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.72	108.72	0.000%	0.087%	1.323%	4.890%	3.60	6.04	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.29	100.29	0.000%	0.165%	1.681%		3.86	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.26	110.26	0.000%	0.086%	1.426%	7.671%	4.26	8.89	8.52

Return Price Performance			Index Price 05-Aug-2013	Previous Index Price 02-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	103.84	103.84	0.000%	0.021%	0.003%	-2.368%	0.20	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.82	107.82	0.000%	0.030%	0.624%	-2.128%	0.69	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	122.65	122.65	0.000%	0.004%	0.623%	5.442%	0.87	1.83	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.22	109.22	0.000%	0.039%	0.984%	-0.509%	1.59	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.92	115.92	0.000%	0.054%	1.205%	4.744%	2.55	3.73	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.48	111.48	0.000%	0.085%	1.331%	5.782%	2.84	4.61	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.81	106.81	0.000%	0.126%	1.523%	3.150%	3.21	5.28	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.43	118.43	0.000%	0.055%	1.208%	6.739%	3.40	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	107.09	107.09	0.000%	0.135%	1.373%	3.014%	3.51	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.66	112.66	0.000%	0.109%	1.715%	7.643%	3.60	6.04	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.73	101.73	0.000%	0.183%	2.038%		3.86	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.36	112.36	0.000%	0.110%	1.874%	5.265%	4.26	8.89	8.52