

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 August, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-Aug-2013	Previous Close Value 06-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.65	107.73	-0.071%	0.05%	0.88%	3.45%	7.65%	5.06	4.89	3.41
All Bond Index (Return)	163.82	163.91	-0.057%	0.13%	1.35%	6.09%	63.82%	5.06	4.89	3.41
Under 3 Bond Index (Clean)	99.95	99.98	-0.032%	-0.07%	0.11%	-1.03%	-0.05%	1.68	1.66	1.36
Under 3 Bond Index (Return)	142.80	142.83	-0.020%	0.01%	0.56%	1.46%	42.80%	1.68	1.66	1.36
Under 5 Bond Index (Clean)	107.41	107.45	-0.038%	-0.06%	0.25%	0.27%	7.41%	2.19	2.15	1.87
Under 5 Bond Index (Return)	154.45	154.49	-0.026%	0.02%	0.72%	2.83%	54.45%	2.19	2.15	1.87
Under 10 Bond Index (Clean)	107.61	107.68	-0.063%	0.03%	0.79%	2.82%	7.61%	4.46	4.32	3.15
Under 10 Bond Index (Return)	159.70	159.78	-0.051%	0.11%	1.25%	5.42%	59.70%	4.46	4.32	3.15
5 Plus Bond Index (Clean)	109.47	109.56	-0.085%	0.10%	1.16%	5.21%	9.47%	6.30	6.08	3.64
5 Plus Bond Index (Return)	171.96	172.09	-0.071%	0.18%	1.63%	7.89%	71.96%	6.30	6.08	3.64
10 Plus Bond Index (Clean)	111.02	111.15	-0.118%	0.15%	1.49%	7.70%	11.02%	8.88	8.52	4.25
10 Plus Bond Index (Return)	180.99	181.17	-0.103%	0.24%	2.01%	10.54%	80.99%	8.88	8.52	4.25

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	101.62	2.24	204	103.85	0.00	6,849	6,959	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.70	2.10	170	107.79	0.00	3,650	3,858	3934
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.67	8.00	349	122.67	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.77	1.40	111	109.17	0.00	10,168	10,959	11101
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.51	4.42	293	115.93	0.00	6,389	7,125	7407
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.89	3.61	293	111.51	0.00	9,258	9,988	10323
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.24	0.60	50	106.84	0.00	7,718	8,200	8246
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.87	4.74	293	118.60	0.00	6,767	7,705	8025
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.75	1.37	111	107.12	0.00	11,816	12,496	12658
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.67	4.01	293	112.69	0.00	9,052	9,837	10200
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.38	1.50	140	101.87	0.00	5,051	5,068	5144
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.33	2.18	147	112.51	0.00	11,745	12,959	13214

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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%	24.10%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.70%	13.30%	4.70%					4.00%	17.80%	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	11.50%	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%		25.10%	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%	15.20%			
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%	14.80%				10.50%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.70%				5.30%			6.10%	7.60%			
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%		
									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 07-Aug-2013	Previous Index Price 06-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	101.62	101.67	-0.046%	-0.044%	-0.416%	-0.875%	0.21	0.43	0.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.70	105.74	-0.035%	-0.076%	0.142%	-0.327%	0.72	1.48	1.47
IE0004680173	0468017	8.25 Treas Bnd 2015	114.67	114.85	-0.157%	-0.122%	-0.105%	1.211%	0.88	1.82	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	107.77	107.79	-0.021%	-0.086%	0.477%	1.158%	1.61	2.56	2.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.57	-0.056%	-0.030%	0.711%	1.789%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.89	108.01	-0.108%	0.031%	0.931%	3.272%	2.84	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.24	106.33	-0.087%	0.077%	1.096%	4.996%	3.21	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.87	113.90	-0.031%	0.113%	0.835%	3.747%	3.38	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	105.75	105.82	-0.061%	0.078%	0.937%	4.918%	3.52	5.87	5.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.67	108.79	-0.103%	0.046%	1.281%	4.846%	3.61	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.38	100.44	-0.060%	0.252%	1.769%		3.85	8.08	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.33	110.46	-0.118%	0.154%	1.495%	7.744%	4.25	8.88	8.52

Return Price Performance			Index Price 07-Aug-2013	Previous Index Price 06-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	103.85	103.89	-0.036%	0.031%	0.013%	-2.359%	0.21	0.43	0.43
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.79	107.82	-0.024%	0.006%	0.600%	-2.151%	0.72	1.48	1.47
IE0004680173	0468017	8.25 Treas Bnd 2015	122.67	122.83	-0.128%	0.016%	0.635%	5.455%	0.88	1.82	1.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.18	-0.009%	-0.004%	0.940%	-0.552%	1.61	2.56	2.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.93	115.97	-0.041%	0.063%	1.214%	4.753%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.51	111.61	-0.094%	0.107%	1.353%	5.805%	2.84	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.84	106.92	-0.075%	0.157%	1.554%	3.182%	3.21	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.60	118.62	-0.016%	0.204%	1.358%	6.898%	3.38	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.12	107.17	-0.049%	0.157%	1.396%	3.037%	3.52	5.87	5.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.69	112.79	-0.088%	0.130%	1.736%	7.665%	3.61	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.87	101.92	-0.048%	0.322%	2.180%		3.85	8.08	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.51	112.62	-0.103%	0.243%	2.009%	5.405%	4.25	8.88	8.52