

Irish Stock Exchange Daily Bond Index Report

Thursday 8 August, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Aug-2013	Previous Close Value 07-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	107.65	-0.001%	0.05%	0.88%	3.45%	7.65%	5.05	4.89	3.41
All Bond Index (Return)	163.83	163.82	0.011%	0.14%	1.36%	6.10%	63.83%	5.05	4.89	3.41
Under 3 Bond Index (Clean)	99.95	99.95	0.001%	-0.07%	0.12%	-1.02%	-0.05%	1.68	1.66	1.35
Under 3 Bond Index (Return)	142.81	142.80	0.012%	0.02%	0.57%	1.47%	42.81%	1.68	1.66	1.35
Under 5 Bond Index (Clean)	107.41	107.41	0.001%	-0.06%	0.26%	0.27%	7.41%	2.19	2.15	1.87
Under 5 Bond Index (Return)	154.47	154.45	0.012%	0.03%	0.73%	2.84%	54.47%	2.19	2.15	1.87
Under 10 Bond Index (Clean)	107.61	107.61	-0.002%	0.03%	0.79%	2.82%	7.61%	4.45	4.32	3.15
Under 10 Bond Index (Return)	159.72	159.70	0.010%	0.12%	1.26%	5.43%	59.72%	4.45	4.32	3.15
5 Plus Bond Index (Clean)	109.47	109.47	-0.002%	0.10%	1.16%	5.21%	9.47%	6.30	6.08	3.64
5 Plus Bond Index (Return)	171.98	171.96	0.010%	0.19%	1.64%	7.91%	71.98%	6.30	6.08	3.64
10 Plus Bond Index (Clean)	111.03	111.02	0.006%	0.16%	1.50%	7.71%	11.03%	8.88	8.51	4.25
10 Plus Bond Index (Return)	181.02	180.99	0.020%	0.26%	2.03%	10.56%	81.02%	8.88	8.51	4.25

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	101.61	2.25	205	103.85	0.00	6,849	6,959	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.71	2.11	171	107.82	0.00	3,650	3,858	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.99	8.02	350	122.01	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.77	1.41	112	109.18	0.00	10,168	10,959	11102
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.51	4.43	294	115.94	0.00	6,389	7,125	7408
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.02	3.63	294	111.65	0.00	9,258	10,000	10336
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.31	0.62	51	106.93	0.00	7,722	8,205	8253
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.90	4.75	294	118.65	0.00	6,767	7,707	8029
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.67	1.38	112	107.05	0.00	11,816	12,486	12650
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.56	4.03	294	112.58	0.00	9,052	9,826	10191
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.35	1.51	141	101.85	0.00	5,060	5,068	5144
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.34	2.19	148	112.53	0.00	11,745	12,960	13217

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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%	18.80%				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%	7.60%				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 08-Aug-2013	Previous Index Price 07-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	101.61	101.62	-0.010%	-0.054%	-0.426%	-0.885%	0.21	0.43	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.71	105.70	0.014%	-0.061%	0.156%	-0.313%	0.70	1.48	1.47
IE0004680173	0468017	8.25 Treas Bnd 2015	113.99	114.67	-0.597%	-0.719%	-0.701%	0.606%	1.18	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.77	107.77	0.003%	-0.083%	0.480%	1.161%	1.61	2.56	2.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.51	0.003%	-0.027%	0.713%	1.792%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.02	107.89	0.120%	0.151%	1.052%	3.396%	2.81	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.31	106.24	0.069%	0.146%	1.166%	5.068%	3.20	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.90	113.87	0.026%	0.139%	0.862%	3.775%	3.37	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	105.67	105.75	-0.076%	0.002%	0.861%	4.839%	3.53	5.87	5.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.56	108.67	-0.109%	-0.063%	1.172%	4.732%	3.62	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.35	100.38	-0.027%	0.225%	1.742%		3.85	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.34	110.33	0.006%	0.161%	1.501%	7.751%	4.25	8.88	8.51

Return Price Performance			Index Price 08-Aug-2013	Previous Index Price 07-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	103.85	0.001%	0.032%	0.013%	-2.358%	0.21	0.43	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.82	107.79	0.026%	0.032%	0.626%	-2.126%	0.70	1.48	1.47
IE0004680173	0468017	8.25 Treas Bnd 2015	122.01	122.67	-0.540%	-0.523%	0.092%	4.886%	1.18	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.17	0.014%	0.010%	0.954%	-0.538%	1.61	2.56	2.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.94	115.93	0.016%	0.079%	1.229%	4.769%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.65	111.51	0.127%	0.234%	1.482%	5.940%	2.81	4.60	4.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.93	106.84	0.079%	0.235%	1.634%	3.263%	3.20	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.65	118.60	0.039%	0.242%	1.397%	6.939%	3.37	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.05	107.12	-0.063%	0.094%	1.333%	2.972%	3.53	5.87	5.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.58	112.69	-0.092%	0.037%	1.642%	7.565%	3.62	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.85	101.87	-0.017%	0.305%	2.163%		3.85	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.53	112.51	0.020%	0.264%	2.030%	5.426%	4.25	8.88	8.51