

Irish Stock Exchange Daily Bond Index Report

Friday 9 August, 2013

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Bond Indices Performance

Index	Close Value 09-Aug-2013	Previous Close Value 08-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.70	107.65	0.046%	0.10%	0.93%	3.50%	7.70%	5.05	4.89	3.40
All Bond Index (Return)	163.93	163.83	0.057%	0.20%	1.42%	6.16%	63.93%	5.05	4.89	3.40
Under 3 Bond Index (Clean)	99.93	99.95	-0.020%	-0.09%	0.10%	-1.04%	-0.07%	1.68	1.65	1.36
Under 3 Bond Index (Return)	142.80	142.81	-0.008%	0.01%	0.57%	1.46%	42.80%	1.68	1.65	1.36
Under 5 Bond Index (Clean)	107.39	107.41	-0.014%	-0.07%	0.24%	0.26%	7.39%	2.19	2.15	1.87
Under 5 Bond Index (Return)	154.47	154.47	-0.002%	0.03%	0.73%	2.84%	54.47%	2.19	2.15	1.87
Under 10 Bond Index (Clean)	107.64	107.61	0.029%	0.06%	0.82%	2.85%	7.64%	4.45	4.32	3.14
Under 10 Bond Index (Return)	159.78	159.72	0.039%	0.16%	1.30%	5.47%	59.78%	4.45	4.32	3.14
5 Plus Bond Index (Clean)	109.55	109.47	0.072%	0.17%	1.24%	5.28%	9.55%	6.30	6.08	3.63
5 Plus Bond Index (Return)	172.12	171.98	0.083%	0.27%	1.73%	7.99%	72.12%	6.30	6.08	3.63
10 Plus Bond Index (Clean)	111.21	111.03	0.159%	0.32%	1.66%	7.88%	11.21%	8.88	8.52	4.23
10 Plus Bond Index (Return)	181.33	181.02	0.168%	0.43%	2.20%	10.75%	81.33%	8.88	8.52	4.23

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	101.57	2.26	206	103.83	0.00	6,849	6,956	7111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.67	2.12	172	107.79	0.00	3,650	3,857	3934
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.64	8.04	351	122.68	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.77	1.42	113	109.19	0.00	10,168	10,958	11103
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.52	4.45	295	115.96	0.00	6,389	7,125	7409
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.94	3.64	295	111.57	0.00	9,258	9,992	10329
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.37	0.63	52	106.99	0.00	7,722	8,214	8262
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.95	4.77	295	118.72	0.00	6,767	7,711	8033
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.76	1.39	113	107.15	0.00	11,818	12,497	12661
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.66	4.04	295	112.70	0.00	9,052	9,836	10202
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.49	1.52	142	102.01	0.00	5,060	5,085	5162
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.52	2.20	149	112.72	0.00	11,745	12,980	13239

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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%	8.40%				
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%	37.60%	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%	7.70%				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 09-Aug-2013	Previous Index Price 08-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	101.57	101.61	-0.034%	-0.089%	-0.461%	-0.919%	0.26	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.67	105.71	-0.038%	-0.099%	0.118%	-0.351%	0.72	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	114.64	113.99	0.570%	-0.152%	-0.135%	1.180%	0.88	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.77	107.77	-0.005%	-0.088%	0.475%	1.156%	1.61	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.51	0.004%	-0.022%	0.718%	1.796%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.94	108.02	-0.081%	0.070%	0.970%	3.312%	2.83	4.60	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.37	106.31	0.052%	0.198%	1.218%	5.122%	3.19	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.95	113.90	0.048%	0.187%	0.910%	3.825%	3.36	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	105.76	105.67	0.083%	0.085%	0.945%	4.926%	3.52	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.66	108.56	0.099%	0.037%	1.272%	4.836%	3.61	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.49	100.35	0.144%	0.370%	1.889%		3.84	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.52	110.34	0.159%	0.320%	1.662%	7.922%	4.23	8.88	8.52

Return Price Performance			Index Price 09-Aug-2013	Previous Index Price 08-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	103.83	103.85	-0.023%	0.009%	-0.010%	-2.381%	0.26	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.79	107.82	-0.026%	0.006%	0.600%	-2.151%	0.72	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	122.68	122.01	0.552%	0.025%	0.644%	5.464%	0.88	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.18	0.007%	0.017%	0.962%	-0.531%	1.61	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.96	115.94	0.017%	0.096%	1.247%	4.787%	2.56	3.72	3.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.57	111.65	-0.067%	0.167%	1.413%	5.869%	2.83	4.60	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.99	106.93	0.063%	0.298%	1.698%	3.328%	3.19	5.27	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	118.65	0.060%	0.302%	1.458%	7.003%	3.36	5.20	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.15	107.05	0.093%	0.188%	1.427%	3.068%	3.52	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.70	112.58	0.108%	0.146%	1.752%	7.682%	3.61	6.03	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.01	101.85	0.153%	0.459%	2.319%		3.84	8.07	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.72	112.53	0.168%	0.432%	2.201%	5.603%	4.23	8.88	8.52