

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 August, 2013

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Bond Indices Performance

Index	Close Value 13-Aug-2013	Previous Close Value 12-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.60	107.70	-0.095%	0.00%	0.84%	3.41%	7.60%	5.04	4.88	3.42
All Bond Index (Return)	163.86	163.99	-0.080%	0.16%	1.37%	6.12%	63.86%	5.04	4.88	3.42
Under 3 Bond Index (Clean)	99.93	99.93	0.001%	-0.09%	0.09%	-1.05%	-0.07%	1.67	1.65	1.35
Under 3 Bond Index (Return)	142.86	142.85	0.013%	0.06%	0.61%	1.51%	42.86%	1.67	1.65	1.35
Under 5 Bond Index (Clean)	107.39	107.39	-0.002%	-0.08%	0.24%	0.25%	7.39%	2.18	2.14	1.87
Under 5 Bond Index (Return)	154.54	154.52	0.011%	0.08%	0.78%	2.88%	54.54%	2.18	2.14	1.87
Under 10 Bond Index (Clean)	107.55	107.64	-0.085%	-0.02%	0.73%	2.77%	7.55%	4.44	4.31	3.16
Under 10 Bond Index (Return)	159.72	159.84	-0.071%	0.13%	1.26%	5.44%	59.72%	4.44	4.31	3.16
5 Plus Bond Index (Clean)	109.40	109.55	-0.135%	0.04%	1.10%	5.15%	9.40%	6.29	6.07	3.65
5 Plus Bond Index (Return)	171.99	172.19	-0.120%	0.19%	1.65%	7.91%	71.99%	6.29	6.07	3.65
10 Plus Bond Index (Clean)	111.05	111.22	-0.156%	0.17%	1.51%	7.72%	11.05%	8.87	8.51	4.25
10 Plus Bond Index (Return)	181.17	181.42	-0.139%	0.34%	2.11%	10.65%	81.17%	8.87	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	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.56	2.30	210	103.86	0.00	6,849	6,955	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.68	2.17	176	107.85	0.00	3,650	3,857	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.60	8.14	355	122.74	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.78	1.48	117	109.25	0.00	10,168	10,959	11109
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.51	4.51	299	116.01	0.00	6,389	7,124	7412
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.85	3.69	299	111.53	0.00	9,258	9,984	10325
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.25	0.68	56	106.93	0.00	7,722	8,205	8257
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.86	4.83	299	118.69	0.00	6,767	7,704	8031
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.57	1.44	117	107.01	0.00	11,809	12,467	12637
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.52	4.10	299	112.61	0.00	9,052	9,823	10194
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.32	1.56	146	101.88	0.00	5,060	5,076	5155
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.36	2.26	153	112.62	0.00	11,745	12,962	13227

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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%	17.70%	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%	18.60%			
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 13-Aug-2013	Previous Index Price 12-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	101.56	101.57	-0.007%	-0.103%	-0.475%	-0.934%	0.25	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.68	105.68	0.000%	-0.095%	0.123%	-0.346%	0.70	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	114.60	114.62	-0.017%	-0.183%	-0.166%	1.149%	0.87	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	107.78	107.77	0.006%	-0.082%	0.482%	1.163%	1.60	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.52	-0.009%	-0.034%	0.706%	1.785%	2.56	3.71	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.85	108.00	-0.144%	-0.011%	0.889%	3.229%	2.85	4.59	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.25	106.36	-0.106%	0.087%	1.106%	5.006%	3.21	5.26	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.86	113.98	-0.101%	0.106%	0.828%	3.740%	3.37	5.19	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	105.57	105.71	-0.128%	-0.093%	0.766%	4.739%	3.55	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.52	108.69	-0.154%	-0.097%	1.137%	4.697%	3.63	6.02	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.32	100.47	-0.146%	0.195%	1.711%		3.86	8.06	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.36	110.53	-0.157%	0.174%	1.515%	7.765%	4.25	8.87	8.51

Return Price Performance			Index Price 13-Aug-2013	Previous Index Price 12-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	103.86	103.86	0.004%	0.037%	0.018%	-2.353%	0.25	0.42	0.42
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.85	107.84	0.011%	0.056%	0.650%	-2.102%	0.70	1.47	1.46
IE0004680173	0468017	8.25 Treas Bnd 2015	122.74	122.73	0.002%	0.071%	0.690%	5.512%	0.87	1.81	1.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.25	109.23	0.019%	0.071%	1.015%	-0.478%	1.60	2.55	2.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.01	116.01	0.004%	0.136%	1.288%	4.830%	2.56	3.71	3.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.53	111.68	-0.127%	0.133%	1.379%	5.833%	2.85	4.59	4.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.93	107.03	-0.094%	0.233%	1.632%	3.261%	3.21	5.26	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.79	-0.083%	0.279%	1.434%	6.978%	3.37	5.19	5.02
IE0034074488	3407448	4.5 Treas Bnd 2020	107.01	107.14	-0.115%	0.058%	1.296%	2.935%	3.55	5.86	5.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.61	112.77	-0.137%	0.065%	1.670%	7.595%	3.63	6.02	5.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.88	102.01	-0.133%	0.329%	2.187%		3.86	8.06	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.62	112.78	-0.139%	0.343%	2.111%	5.510%	4.25	8.87	8.51