

Irish Stock Exchange Daily Bond Index Report

Thursday 15 August, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Aug-2013	Previous Close Value 14-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.34	107.52	-0.168%	-0.24%	0.59%	3.15%	7.34%	5.03	4.86	3.46
All Bond Index (Return)	163.51	163.75	-0.152%	-0.06%	1.16%	5.89%	63.51%	5.03	4.86	3.46
Under 3 Bond Index (Clean)	99.88	99.91	-0.023%	-0.14%	0.05%	-1.09%	-0.12%	1.66	1.64	1.36
Under 3 Bond Index (Return)	142.83	142.84	-0.012%	0.03%	0.58%	1.48%	42.83%	1.66	1.64	1.36
Under 5 Bond Index (Clean)	107.32	107.36	-0.031%	-0.14%	0.18%	0.19%	7.32%	2.17	2.13	1.88
Under 5 Bond Index (Return)	154.48	154.51	-0.019%	0.04%	0.74%	2.85%	54.48%	2.17	2.13	1.88
Under 10 Bond Index (Clean)	107.33	107.47	-0.124%	-0.22%	0.53%	2.56%	7.33%	4.43	4.29	3.20
Under 10 Bond Index (Return)	159.45	159.62	-0.109%	-0.04%	1.09%	5.25%	59.45%	4.43	4.29	3.20
5 Plus Bond Index (Clean)	109.05	109.30	-0.228%	-0.29%	0.78%	4.81%	9.05%	6.28	6.05	3.70
5 Plus Bond Index (Return)	171.48	171.85	-0.211%	-0.10%	1.35%	7.59%	71.48%	6.28	6.05	3.70
10 Plus Bond Index (Clean)	110.46	110.96	-0.449%	-0.35%	0.98%	7.16%	10.46%	8.85	8.48	4.31
10 Plus Bond Index (Return)	180.29	181.06	-0.426%	-0.15%	1.61%	10.11%	80.29%	8.85	8.48	4.31

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	101.50	2.32	212	103.83	0.00	6,849	6,952	7111
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.63	2.20	178	107.83	0.00	3,630	3,855	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.50	8.18	357	122.68	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.72	1.50	119	109.22	0.00	10,168	10,954	11106
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.40	4.54	301	115.93	0.00	6,389	7,117	7407
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.77	3.71	301	111.48	0.00	9,256	9,977	10320
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.97	0.70	58	106.67	0.00	7,700	8,183	8237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.51	4.87	301	118.38	0.00	6,767	7,681	8010
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.20	1.47	119	106.67	0.00	11,809	12,423	12596
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.18	4.12	301	112.30	0.00	9,052	9,792	10165
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.92	1.58	148	101.50	0.00	5,020	5,056	5136
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.78	2.29	155	112.07	0.00	11,745	12,894	13163

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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%	8.50%				
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%	13.40%					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%	15.30%			
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%			11.90%	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%				19.50%	100.00%			13.50%				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 15-Aug-2013	Previous Index Price 14-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	101.50	101.52	-0.017%	-0.157%	-0.529%	-0.987%	0.28	0.41	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.63	105.65	-0.017%	-0.140%	0.078%	-0.391%	0.71	1.46	1.45
IE0004680173	0468017	8.25 Treas Bnd 2015	114.50	114.53	-0.026%	-0.270%	-0.253%	1.061%	0.88	1.92	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	107.72	107.76	-0.030%	-0.130%	0.434%	1.114%	1.61	2.54	2.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.46	-0.054%	-0.133%	0.607%	1.684%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.77	107.79	-0.023%	-0.088%	0.811%	3.149%	2.86	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.97	106.15	-0.170%	-0.174%	0.842%	4.732%	3.26	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.51	113.75	-0.204%	-0.200%	0.521%	3.424%	3.43	5.18	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	105.20	105.43	-0.213%	-0.440%	0.415%	4.375%	3.60	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.18	108.39	-0.196%	-0.410%	0.820%	4.369%	3.68	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.92	100.22	-0.294%	-0.203%	1.308%		3.91	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.78	110.27	-0.449%	-0.349%	0.984%	7.202%	4.31	8.85	8.48

Return Price Performance			Index Price 15-Aug-2013	Previous Index Price 14-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	103.83	-0.006%	0.005%	-0.013%	-2.384%	0.28	0.41	0.40
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.83	107.83	-0.005%	0.035%	0.630%	-2.122%	0.71	1.46	1.45
IE0004680173	0468017	8.25 Treas Bnd 2015	122.68	122.69	-0.006%	0.027%	0.646%	5.466%	0.88	1.92	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	109.22	109.24	-0.018%	0.045%	0.989%	-0.504%	1.61	2.54	2.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.93	115.98	-0.039%	0.068%	1.219%	4.759%	2.58	3.70	3.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.48	111.49	-0.012%	0.081%	1.326%	5.778%	2.86	4.58	4.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.67	106.84	-0.157%	-0.004%	1.392%	3.017%	3.26	5.25	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.38	118.59	-0.182%	0.013%	1.165%	6.694%	3.43	5.18	5.01
IE0034074488	3407448	4.5 Treas Bnd 2020	106.67	106.88	-0.198%	-0.262%	0.972%	2.606%	3.60	5.84	5.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	112.50	-0.177%	-0.212%	1.389%	7.297%	3.68	6.01	5.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.50	101.79	-0.280%	-0.042%	1.808%		3.91	8.05	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.07	112.55	-0.426%	-0.145%	1.614%	4.996%	4.31	8.85	8.48