

Irish Stock Exchange Daily Bond Index Report

Friday 23 August, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Aug-2013	Previous Close Value 22-Aug-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.04	107.08	-0.035%	-0.52%	0.31%	2.87%	7.04%	5.00	4.83	3.51
All Bond Index (Return)	163.22	163.26	-0.023%	-0.23%	0.98%	5.70%	63.22%	5.00	4.83	3.51
Under 3 Bond Index (Clean)	99.74	99.73	0.013%	-0.28%	-0.09%	-1.23%	-0.26%	1.64	1.62	1.41
Under 3 Bond Index (Return)	142.76	142.73	0.023%	-0.02%	0.54%	1.43%	42.76%	1.64	1.62	1.41
Under 5 Bond Index (Clean)	107.13	107.13	-0.002%	-0.32%	-0.01%	0.01%	7.13%	2.15	2.11	1.94
Under 5 Bond Index (Return)	154.35	154.33	0.010%	-0.04%	0.65%	2.76%	54.35%	2.15	2.11	1.94
Under 10 Bond Index (Clean)	107.07	107.10	-0.021%	-0.47%	0.29%	2.31%	7.07%	4.40	4.27	3.25
Under 10 Bond Index (Return)	159.22	159.23	-0.009%	-0.19%	0.94%	5.10%	59.22%	4.40	4.27	3.25
5 Plus Bond Index (Clean)	108.70	108.76	-0.051%	-0.60%	0.45%	4.47%	8.70%	6.25	6.02	3.75
5 Plus Bond Index (Return)	171.11	171.18	-0.037%	-0.31%	1.13%	7.36%	71.11%	6.25	6.02	3.75
10 Plus Bond Index (Clean)	109.92	110.06	-0.125%	-0.84%	0.49%	6.63%	9.92%	8.82	8.45	4.36
10 Plus Bond Index (Return)	179.61	179.81	-0.110%	-0.52%	1.23%	9.70%	79.61%	8.82	8.45	4.36

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	101.44	2.41	220	103.85	0.00	6,849	6,947	7112
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.50	2.29	186	107.80	0.00	3,630	3,830	3913
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.12	5	114.59	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.52	1.60	127	109.12	0.00	10,168	10,933	11096
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.05	4.66	309	115.70	0.00	6,391	7,097	7395
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.48	3.81	309	111.29	0.00	9,258	9,950	10303
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.75	0.80	66	106.55	0.00	7,722	8,166	8227
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.25	5.00	309	118.25	0.00	6,767	7,663	8001
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.00	1.57	127	106.57	0.00	11,809	12,400	12584
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.78	4.23	309	112.01	0.00	9,052	9,756	10139
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.39	1.67	156	101.06	0.00	5,000	4,970	5053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.24	2.41	163	111.65	0.00	11,745	12,830	13114

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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%	32.00%	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%	17.60%	13.30%	4.70%					4.00%	17.70%	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	11.60%	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%		25.00%	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%	11.70%				8.30%			9.50%	11.90%			
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%			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%			6.10%	7.60%				5.20%			6.00%	7.50%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 23-Aug-2013	Previous Index Price 22-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	101.44	101.46	-0.020%	-0.221%	-0.593%	-1.051%	0.24	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.50	105.50	0.008%	-0.260%	-0.043%	-0.511%	0.74	1.44	1.43
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	114.47	0.000%	-0.296%	-0.279%	1.034%	0.82	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.52	107.48	0.035%	-0.320%	0.242%	0.922%	1.66	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.05	111.10	-0.045%	-0.446%	0.291%	1.365%	2.65	3.68	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.48	107.48	0.007%	-0.350%	0.547%	2.879%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.75	105.77	-0.022%	-0.384%	0.630%	4.512%	3.29	5.23	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.25	113.28	-0.024%	-0.428%	0.290%	3.187%	3.47	5.15	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	105.00	105.00	0.003%	-0.629%	0.224%	4.177%	3.64	5.82	5.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.78	107.92	-0.130%	-0.778%	0.447%	3.983%	3.74	5.98	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.39	99.43	-0.038%	-0.732%	0.771%		3.98	8.02	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.24	109.38	-0.125%	-0.840%	0.488%	6.675%	4.36	8.82	8.45

Return Price Performance			Index Price 23-Aug-2013	Previous Index Price 22-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	103.86	-0.010%	0.026%	0.008%	-2.364%	0.24	0.38	0.38
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.80	107.78	0.019%	0.008%	0.603%	-2.149%	0.74	1.44	1.43
IE0004680173	0468017	8.25 Treas Bnd 2015	114.59	114.56	0.020%	-6.574%	-5.996%	-1.494%	0.82	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.07	0.046%	-0.050%	0.893%	-0.598%	1.66	2.51	2.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.70	115.74	-0.030%	-0.130%	1.018%	4.551%	2.65	3.68	3.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.29	111.27	0.018%	-0.084%	1.159%	5.603%	2.91	4.56	4.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.55	106.56	-0.009%	-0.122%	1.272%	2.895%	3.29	5.23	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.25	118.26	-0.010%	-0.098%	1.053%	6.576%	3.47	5.15	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	106.57	106.55	0.014%	-0.357%	0.876%	2.508%	3.64	5.82	5.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.01	112.14	-0.113%	-0.471%	1.126%	7.019%	3.74	5.98	5.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.06	101.08	-0.027%	-0.480%	1.363%		3.98	8.02	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.65	111.77	-0.110%	-0.521%	1.231%	4.601%	4.36	8.82	8.45