

Irish Stock Exchange Daily Bond Index Report

Thursday 1 August, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-Aug-2013	Previous Close Value 31-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.66	107.60	0.058%	0.06%	0.89%	3.46%	7.66%	5.07	4.90	3.41
All Bond Index (Return)	163.71	163.60	0.068%	0.07%	1.28%	6.02%	63.71%	5.07	4.90	3.41
Under 3 Bond Index (Clean)	100.07	100.02	0.043%	0.04%	0.23%	-0.91%	0.07%	1.70	1.67	1.31
Under 3 Bond Index (Return)	142.86	142.78	0.054%	0.05%	0.61%	1.50%	42.86%	1.70	1.67	1.31
Under 5 Bond Index (Clean)	107.52	107.47	0.046%	0.05%	0.36%	0.38%	7.52%	2.21	2.17	1.84
Under 5 Bond Index (Return)	154.51	154.42	0.057%	0.06%	0.76%	2.86%	54.51%	2.21	2.17	1.84
Under 10 Bond Index (Clean)	107.63	107.57	0.053%	0.05%	0.81%	2.84%	7.63%	4.47	4.33	3.15
Under 10 Bond Index (Return)	159.62	159.52	0.064%	0.06%	1.20%	5.37%	59.62%	4.47	4.33	3.15
5 Plus Bond Index (Clean)	109.43	109.36	0.063%	0.06%	1.13%	5.17%	9.43%	6.32	6.09	3.65
5 Plus Bond Index (Return)	171.78	171.65	0.073%	0.07%	1.53%	7.78%	71.78%	6.32	6.09	3.65
10 Plus Bond Index (Clean)	110.95	110.85	0.087%	0.09%	1.43%	7.63%	10.95%	8.89	8.53	4.26
10 Plus Bond Index (Return)	180.72	180.55	0.098%	0.10%	1.86%	10.38%	80.72%	8.89	8.53	4.26

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	101.69	2.17	198	103.86	0.00	6,849	6,964	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.84	2.02	164	107.86	0.00	3,664	3,878	3952
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.78	7.86	343	122.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.92	1.32	105	109.24	0.00	10,168	10,973	11108
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.60	4.33	287	115.93	0.00	6,389	7,131	7407
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.91	3.54	287	111.45	0.00	9,258	9,991	10318
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.23	0.53	44	106.76	0.00	7,718	8,198	8239
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.78	4.64	287	118.42	0.00	6,782	7,720	8035
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.72	1.30	105	107.01	0.00	11,814	12,490	12643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.67	3.93	287	112.60	0.00	9,054	9,837	10193
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.27	1.43	134	101.70	0.00	5,052	5,065	5137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.26	2.09	141	112.34	0.00	11,745	12,950	13195

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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%	17.80%	13.40%	4.70%					4.10%	17.80%	13.40%	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%		25.00%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	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%	11.70%				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%			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%				19.50%	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 01-Aug-2013	Previous Index Price 31-Jul-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.69	101.66	0.027%	0.027%	-0.346%	-0.805%	0.16	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.84	105.78	0.059%	0.059%	0.277%	-0.193%	0.66	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	114.78	114.81	-0.026%	-0.026%	-0.009%	1.308%	0.87	1.83	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	107.92	107.86	0.048%	0.048%	0.613%	1.294%	1.58	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.54	0.054%	0.054%	0.795%	1.874%	2.55	3.74	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.91	107.86	0.049%	0.049%	0.950%	3.291%	2.84	4.62	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.23	106.16	0.063%	0.063%	1.082%	4.981%	3.22	5.29	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.78	113.74	0.033%	0.033%	0.755%	3.665%	3.40	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	105.72	105.67	0.047%	0.047%	0.907%	4.886%	3.52	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.67	108.62	0.043%	0.043%	1.279%	4.843%	3.61	6.05	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.27	100.12	0.150%	0.150%	1.666%		3.86	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.26	110.16	0.086%	0.086%	1.426%	7.671%	4.26	8.89	8.53

Return Price Performance			Index Price 01-Aug-2013	Previous Index Price 31-Jul-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	103.82	0.038%	0.038%	0.019%	-2.352%	0.16	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.86	107.79	0.070%	0.070%	0.664%	-2.089%	0.66	1.49	1.48
IE0004680173	0468017	8.25 Treas Bnd 2015	122.64	122.65	-0.007%	-0.007%	0.612%	5.431%	0.87	1.83	1.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.24	109.17	0.060%	0.060%	1.004%	-0.489%	1.58	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.93	115.85	0.065%	0.065%	1.215%	4.755%	2.55	3.74	3.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.45	111.39	0.058%	0.058%	1.303%	5.754%	2.84	4.62	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.76	106.68	0.074%	0.074%	1.470%	3.097%	3.22	5.29	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.42	118.36	0.046%	0.046%	1.198%	6.729%	3.40	5.21	5.04
IE0034074488	3407448	4.5 Treas Bnd 2020	107.01	106.95	0.058%	0.058%	1.296%	2.935%	3.52	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.60	112.54	0.055%	0.055%	1.660%	7.584%	3.61	6.05	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.70	101.54	0.158%	0.158%	2.012%		3.86	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.34	112.23	0.098%	0.098%	1.861%	5.252%	4.26	8.89	8.53