

Irish Stock Exchange Daily Bond Index Report

Monday 1 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-Jul-2013	Previous Close Value 28-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.84	106.71	0.124%	0.12%	0.12%	2.67%	6.84%	5.11	4.93	3.58
All Bond Index (Return)	161.89	161.64	0.157%	0.16%	0.16%	4.84%	61.89%	5.11	4.93	3.58
Under 3 Bond Index (Clean)	99.88	99.84	0.042%	0.04%	0.04%	-1.10%	-0.12%	1.74	1.72	1.56
Under 3 Bond Index (Return)	142.11	142.00	0.076%	0.08%	0.08%	0.97%	42.11%	1.74	1.72	1.56
Under 5 Bond Index (Clean)	107.19	107.13	0.054%	0.05%	0.05%	0.07%	7.19%	2.25	2.20	2.07
Under 5 Bond Index (Return)	153.48	153.35	0.089%	0.09%	0.09%	2.18%	53.48%	2.25	2.20	2.07
Under 10 Bond Index (Clean)	106.89	106.77	0.120%	0.12%	0.12%	2.14%	6.89%	4.51	4.37	3.32
Under 10 Bond Index (Return)	157.97	157.73	0.153%	0.15%	0.15%	4.28%	57.97%	4.51	4.37	3.32
5 Plus Bond Index (Clean)	108.38	108.21	0.154%	0.15%	0.15%	4.16%	8.38%	6.40	6.16	3.82
5 Plus Bond Index (Return)	169.52	169.20	0.188%	0.19%	0.19%	6.36%	69.52%	6.40	6.16	3.82
10 Plus Bond Index (Clean)	109.55	109.39	0.144%	0.14%	0.14%	6.27%	9.55%	8.96	8.58	4.41
10 Plus Bond Index (Return)	177.75	177.42	0.182%	0.18%	0.18%	8.56%	77.75%	8.96	8.58	4.41

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	102.04	1.83	167	103.87	0.00	7,599	7,753	7893
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.60	1.64	133	107.24	0.00	3,650	3,854	3914
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.78	7.17	313	121.95	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.34	0.93	74	108.27	0.00	10,168	10,914	11009
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.83	3.86	256	114.68	0.00	6,389	7,081	7327
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.05	3.16	256	110.21	0.00	9,256	9,908	10200
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.24	0.16	13	105.39	0.00	7,719	8,123	8135
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.02	4.14	256	117.16	0.00	6,777	7,659	7939
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.91	0.91	74	105.82	0.00	11,813	12,393	12501
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.55	3.51	256	111.06	0.00	9,055	9,739	10057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.84	1.10	103	99.94	0.00	5,011	4,953	5008
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.87	1.63	110	110.49	0.00	11,748	12,787	12978

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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	8.10%	34.40%	26.20%	9.40%					8.10%	34.60%	26.20%	9.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.70%					4.00%	17.10%	13.00%	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%	48.40%	36.90%	13.20%					11.40%	48.20%	36.50%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.90%	8.60%					7.60%		24.30%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.10%				10.50%			12.10%	15.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.70%				8.20%			9.50%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%				12.90%			14.90%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%				10.40%			12.00%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%			13.40%				19.40%	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 01-Jul-2013	Previous Index Price 28-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.04	102.04	-0.005%	-0.005%	-0.005%	-0.465%	0.18	0.53	0.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.60	105.55	0.052%	0.052%	0.052%	-0.417%	1.01	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	114.78	114.79	-0.009%	-0.009%	-0.009%	1.308%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.34	107.26	0.072%	0.072%	0.072%	0.750%	1.87	2.66	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.83	110.72	0.092%	0.092%	0.092%	1.164%	2.78	3.83	3.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.05	106.90	0.145%	0.145%	0.145%	2.468%	3.03	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.24	105.09	0.143%	0.143%	0.143%	4.006%	3.41	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.02	112.93	0.082%	0.082%	0.082%	2.973%	3.55	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	104.91	104.77	0.136%	0.136%	0.136%	4.085%	3.67	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.55	107.30	0.238%	0.238%	0.238%	3.766%	3.79	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.84	98.63	0.216%	0.216%	0.216%	4.05	4.05	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.87	108.71	0.144%	0.144%	0.144%	6.310%	4.41	8.96	8.58

Return Price Performance			Index Price 01-Jul-2013	Previous Index Price 28-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.87	103.84	0.027%	0.027%	0.027%	-2.345%	0.18	0.53	0.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.24	107.15	0.086%	0.086%	0.086%	-2.652%	1.01	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	121.95	121.89	0.048%	0.048%	0.048%	4.840%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	108.27	108.15	0.107%	0.107%	0.107%	-1.373%	1.87	2.66	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.68	114.54	0.129%	0.129%	0.129%	3.631%	2.78	3.83	3.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.21	110.02	0.175%	0.175%	0.175%	4.576%	3.03	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.39	105.21	0.177%	0.177%	0.177%	1.783%	3.41	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.16	117.02	0.120%	0.120%	0.120%	5.593%	3.55	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.82	105.64	0.169%	0.169%	0.169%	1.790%	3.67	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.06	110.76	0.267%	0.267%	0.267%	6.110%	3.79	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.94	99.70	0.246%	0.246%	0.246%	4.05	4.05	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.49	110.29	0.182%	0.182%	0.182%	3.517%	4.41	8.96	8.58