

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 July, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Jul-2013	Previous Close Value 01-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.10	106.84	0.242%	0.37%	0.37%	2.92%	7.10%	5.11	4.94	3.53
All Bond Index (Return)	162.29	161.89	0.250%	0.41%	0.41%	5.10%	62.29%	5.11	4.94	3.53
Under 3 Bond Index (Clean)	99.91	99.88	0.032%	0.07%	0.07%	-1.07%	-0.09%	1.74	1.71	1.54
Under 3 Bond Index (Return)	142.17	142.11	0.042%	0.12%	0.12%	1.01%	42.17%	1.74	1.71	1.54
Under 5 Bond Index (Clean)	107.25	107.19	0.055%	0.11%	0.11%	0.12%	7.25%	2.25	2.20	2.04
Under 5 Bond Index (Return)	153.58	153.48	0.065%	0.15%	0.15%	2.25%	53.58%	2.25	2.20	2.04
Under 10 Bond Index (Clean)	107.11	106.89	0.200%	0.32%	0.32%	2.34%	7.11%	4.51	4.37	3.27
Under 10 Bond Index (Return)	158.30	157.97	0.208%	0.36%	0.36%	4.50%	58.30%	4.51	4.37	3.27
5 Plus Bond Index (Clean)	108.73	108.38	0.327%	0.48%	0.48%	4.50%	8.73%	6.40	6.17	3.76
5 Plus Bond Index (Return)	170.08	169.52	0.333%	0.52%	0.52%	6.71%	70.08%	6.40	6.17	3.76
10 Plus Bond Index (Clean)	110.11	109.55	0.515%	0.66%	0.66%	6.82%	10.11%	8.97	8.59	4.35
10 Plus Bond Index (Return)	178.67	177.75	0.520%	0.70%	0.70%	9.12%	78.67%	8.97	8.59	4.35

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	1.84	168	103.88	0.00	7,599	7,753	7893
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.64	1.65	134	107.29	0.00	3,650	3,856	3916
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.07	7.20	314	122.27	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.40	0.95	75	108.34	0.00	10,168	10,920	11017
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.97	3.87	257	114.84	0.00	6,389	7,090	7337
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.23	3.17	257	110.39	0.00	9,256	9,924	10218
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.42	0.17	14	105.59	0.00	7,719	8,137	8150
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.24	4.15	257	117.39	0.00	6,777	7,674	7955
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.23	0.93	75	106.16	0.00	11,813	12,431	12540
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.97	3.52	257	111.49	0.00	9,052	9,777	10095
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.40	1.11	104	100.51	0.00	5,011	4,981	5036
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.43	1.64	111	111.07	0.00	11,750	12,855	13048

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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	11.40%	48.50%	36.90%	13.20%					11.30%	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%					7.50%		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%	15.20%			
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%			15.10%	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	13.50%				19.50%	100.00%			13.40%				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 02-Jul-2013	Previous Index Price 01-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	102.04	102.04	-0.003%	-0.008%	-0.008%	-0.468%	0.17	0.53	0.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.64	105.60	0.033%	0.085%	0.085%	-0.384%	0.98	1.58	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	115.07	114.78	0.253%	0.244%	0.244%	1.564%	1.02	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.40	107.34	0.056%	0.128%	0.128%	0.806%	1.85	2.66	2.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.97	110.83	0.129%	0.221%	0.221%	1.294%	2.75	3.83	3.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.23	107.05	0.161%	0.306%	0.306%	2.632%	3.00	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.42	105.24	0.171%	0.314%	0.314%	4.183%	3.38	5.37	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.24	113.02	0.196%	0.279%	0.279%	3.175%	3.51	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.23	104.91	0.308%	0.444%	0.444%	4.405%	3.61	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.97	107.55	0.386%	0.624%	0.624%	4.166%	3.73	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.40	98.84	0.558%	0.776%	0.776%		3.97	8.17	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.43	108.87	0.514%	0.660%	0.660%	6.857%	4.35	8.97	8.59

Return Price Performance			Index Price 02-Jul-2013	Previous Index Price 01-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	103.88	103.87	0.008%	0.035%	0.035%	-2.337%	0.17	0.53	0.53
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.29	107.24	0.045%	0.131%	0.131%	-2.608%	0.98	1.58	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	122.27	121.95	0.257%	0.305%	0.305%	5.109%	1.02	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	108.34	108.27	0.067%	0.174%	0.174%	-1.307%	1.85	2.66	2.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.84	114.68	0.137%	0.266%	0.266%	3.773%	2.75	3.83	3.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.39	110.21	0.167%	0.342%	0.342%	4.750%	3.00	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.59	105.39	0.182%	0.359%	0.359%	1.968%	3.38	5.37	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.39	117.16	0.203%	0.324%	0.324%	5.807%	3.51	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	106.16	105.82	0.317%	0.487%	0.487%	2.112%	3.61	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.49	111.06	0.386%	0.655%	0.655%	6.520%	3.73	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.51	99.94	0.563%	0.810%	0.810%		3.97	8.17	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.07	110.49	0.520%	0.704%	0.704%	4.056%	4.35	8.97	8.59