

Irish Stock Exchange Daily Bond Index Report

Wednesday 3 July, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-Jul-2013	Previous Close Value 02-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.89	107.10	-0.198%	0.17%	0.17%	2.72%	6.89%	5.10	4.92	3.57
All Bond Index (Return)	162.00	162.29	-0.182%	0.22%	0.22%	4.91%	62.00%	5.10	4.92	3.57
Under 3 Bond Index (Clean)	99.84	99.91	-0.076%	0.00%	0.00%	-1.14%	-0.17%	1.73	1.71	1.57
Under 3 Bond Index (Return)	142.07	142.17	-0.064%	0.05%	0.05%	0.95%	42.07%	1.73	1.71	1.57
Under 5 Bond Index (Clean)	107.15	107.25	-0.090%	0.02%	0.02%	0.03%	7.15%	2.24	2.19	2.07
Under 5 Bond Index (Return)	153.47	153.58	-0.077%	0.08%	0.08%	2.17%	53.47%	2.24	2.19	2.07
Under 10 Bond Index (Clean)	106.90	107.11	-0.190%	0.13%	0.13%	2.15%	6.90%	4.50	4.36	3.32
Under 10 Bond Index (Return)	158.02	158.30	-0.176%	0.19%	0.19%	4.32%	58.02%	4.50	4.36	3.32
5 Plus Bond Index (Clean)	108.46	108.73	-0.246%	0.23%	0.23%	4.24%	8.46%	6.39	6.15	3.80
5 Plus Bond Index (Return)	169.69	170.08	-0.230%	0.29%	0.29%	6.47%	69.69%	6.39	6.15	3.80
10 Plus Bond Index (Clean)	109.84	110.11	-0.247%	0.41%	0.41%	6.55%	9.84%	8.96	8.58	4.38
10 Plus Bond Index (Return)	178.26	178.67	-0.229%	0.47%	0.47%	8.87%	78.26%	8.96	8.58	4.38

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	101.97	1.85	169	103.82	0.00	7,599	7,748	7889
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.60	1.66	135	107.26	0.00	3,650	3,854	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.00	7.22	315	122.22	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.29	0.96	76	108.25	0.00	10,168	10,910	11007
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.82	3.89	258	114.71	0.00	6,389	7,080	7329
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.93	3.18	258	110.11	0.00	9,256	9,897	10192
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.18	0.18	15	105.36	0.00	7,700	8,120	8133
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.97	4.17	258	117.14	0.00	6,777	7,656	7938
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.95	0.94	76	105.88	0.00	11,813	12,397	12508
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.82	3.53	258	111.35	0.00	9,052	9,759	10079
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.00	1.12	105	100.12	0.00	5,020	4,961	5017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.16	1.66	112	110.81	0.00	11,745	12,826	13021

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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%	17.20%	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%					11.30%	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%					7.60%		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%	15.20%			
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%			9.40%	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	13.50%				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 03-Jul-2013	Previous Index Price 02-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	101.97	102.04	-0.066%	-0.073%	-0.073%	-0.534%	0.23	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.60	105.64	-0.038%	0.047%	0.047%	-0.422%	0.99	1.58	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	115.00	115.07	-0.061%	0.183%	0.183%	1.502%	1.03	1.91	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.29	107.40	-0.098%	0.030%	0.030%	0.708%	1.88	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.82	110.97	-0.135%	0.086%	0.086%	1.157%	2.78	3.82	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.93	107.23	-0.272%	0.033%	0.033%	2.353%	3.06	4.70	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.18	105.42	-0.223%	0.090%	0.090%	3.951%	3.42	5.37	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.97	113.24	-0.238%	0.040%	0.040%	2.929%	3.56	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	104.95	105.23	-0.271%	0.172%	0.172%	4.122%	3.66	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.82	107.97	-0.142%	0.482%	0.482%	4.018%	3.75	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.00	99.40	-0.394%	0.378%	0.378%		4.02	8.16	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.16	109.43	-0.247%	0.411%	0.411%	6.594%	4.38	8.96	8.58

Return Price Performance			Index Price 03-Jul-2013	Previous Index Price 02-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	103.82	103.88	-0.054%	-0.019%	-0.019%	-2.390%	0.23	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.26	107.29	-0.026%	0.105%	0.105%	-2.633%	0.99	1.58	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	122.22	122.27	-0.038%	0.267%	0.267%	5.069%	1.03	1.91	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.34	-0.085%	0.089%	0.089%	-1.391%	1.88	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.71	114.84	-0.118%	0.148%	0.148%	3.651%	2.78	3.82	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.11	110.39	-0.254%	0.087%	0.087%	4.484%	3.06	4.70	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.36	105.59	-0.211%	0.147%	0.147%	1.753%	3.42	5.37	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.14	117.39	-0.216%	0.107%	0.107%	5.578%	3.56	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	105.88	106.16	-0.257%	0.228%	0.228%	1.850%	3.66	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.35	111.49	-0.125%	0.529%	0.529%	6.387%	3.75	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.12	100.51	-0.380%	0.427%	0.427%		4.02	8.16	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.81	111.07	-0.230%	0.472%	0.472%	3.817%	4.38	8.96	8.58