

Irish Stock Exchange Daily Bond Index Report

Monday 8 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Jul-2013	Previous Close Value 05-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.46	107.39	0.066%	0.71%	0.71%	3.27%	7.46%	5.10	4.93	3.46
All Bond Index (Return)	162.95	162.79	0.100%	0.82%	0.82%	5.53%	62.95%	5.10	4.93	3.46
Under 3 Bond Index (Clean)	100.10	100.08	0.025%	0.26%	0.26%	-0.88%	0.10%	1.73	1.70	1.40
Under 3 Bond Index (Return)	142.53	142.44	0.059%	0.37%	0.37%	1.27%	42.53%	1.73	1.70	1.40
Under 5 Bond Index (Clean)	107.49	107.46	0.034%	0.34%	0.34%	0.35%	7.49%	2.23	2.19	1.92
Under 5 Bond Index (Return)	154.04	153.93	0.070%	0.45%	0.45%	2.55%	54.04%	2.23	2.19	1.92
Under 10 Bond Index (Clean)	107.46	107.38	0.066%	0.65%	0.65%	2.68%	7.46%	4.50	4.36	3.20
Under 10 Bond Index (Return)	158.92	158.76	0.100%	0.75%	0.75%	4.90%	58.92%	4.50	4.36	3.20
5 Plus Bond Index (Clean)	109.16	109.07	0.080%	0.88%	0.88%	4.91%	9.16%	6.39	6.16	3.70
5 Plus Bond Index (Return)	170.86	170.66	0.114%	0.98%	0.98%	7.20%	70.86%	6.39	6.16	3.70
10 Plus Bond Index (Clean)	110.61	110.54	0.063%	1.11%	1.11%	7.30%	10.61%	8.96	8.59	4.30
10 Plus Bond Index (Return)	179.60	179.42	0.102%	1.23%	1.23%	9.69%	79.60%	8.96	8.59	4.30

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	101.95	1.91	174	103.86	0.00	7,599	7,747	7892
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.86	1.73	140	107.59	0.00	3,664	3,864	3927
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.99	7.33	320	122.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	1.02	81	108.82	0.00	10,168	10,962	11065
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	3.96	263	115.32	0.00	6,389	7,115	7368
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.50	3.24	263	110.74	0.00	9,257	9,951	10251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.79	0.24	20	106.03	0.00	7,700	8,146	8164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.59	4.25	263	117.84	0.00	6,784	7,701	7989
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.59	1.00	81	106.59	0.00	11,813	12,473	12591
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.55	3.60	263	112.16	0.00	9,052	9,826	10152
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.95	1.18	110	101.13	0.00	5,058	5,037	5097
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.92	1.73	117	111.65	0.00	11,745	12,910	13113

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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%	34.30%	26.10%	9.40%					8.10%	34.50%	26.10%	9.30%				
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%	4.60%				
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%	48.30%	36.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	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%			9.80%	12.30%				8.40%			9.70%	12.10%			
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	10.30%			11.90%	14.90%				10.40%			12.00%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.60%			
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 08-Jul-2013	Previous Index Price 05-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	101.95	101.97	-0.018%	-0.091%	-0.091%	-0.551%	0.21	0.52	0.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.86	105.82	0.038%	0.296%	0.296%	-0.174%	0.82	1.57	1.55
IE0004680173	0468017	8.25 Treas Bnd 2015	114.99	114.95	0.035%	0.174%	0.174%	1.493%	1.01	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.75	0.051%	0.505%	0.505%	1.186%	1.69	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.28	0.066%	0.569%	0.569%	1.646%	2.65	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.50	107.46	0.037%	0.558%	0.558%	2.891%	2.94	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.79	105.69	0.090%	0.663%	0.663%	4.546%	3.31	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.59	113.54	0.044%	0.589%	0.589%	3.494%	3.45	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	105.59	105.53	0.052%	0.783%	0.783%	4.757%	3.56	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.55	108.37	0.171%	1.170%	1.170%	4.730%	3.64	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.95	99.82	0.132%	1.338%	1.338%		3.90	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.92	109.85	0.064%	1.113%	1.113%	7.339%	4.30	8.96	8.59

Return Price Performance			Index Price 08-Jul-2013	Previous Index Price 05-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	103.84	0.015%	0.016%	0.016%	-2.355%	0.21	0.52	0.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.59	107.51	0.072%	0.407%	0.407%	-2.339%	0.82	1.57	1.55
IE0004680173	0468017	8.25 Treas Bnd 2015	122.32	122.22	0.088%	0.352%	0.352%	5.158%	1.01	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	108.82	108.73	0.086%	0.619%	0.619%	-0.869%	1.69	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.20	0.102%	0.682%	0.682%	4.203%	2.65	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.74	110.66	0.070%	0.654%	0.654%	5.077%	2.94	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.03	105.90	0.124%	0.778%	0.778%	2.393%	3.31	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.84	117.74	0.083%	0.706%	0.706%	6.210%	3.45	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	106.59	106.49	0.086%	0.893%	0.893%	2.525%	3.56	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.16	111.93	0.202%	1.257%	1.257%	7.157%	3.64	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.13	100.96	0.162%	1.431%	1.431%		3.90	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.65	111.53	0.102%	1.230%	1.230%	4.600%	4.30	8.96	8.59