

Irish Stock Exchange Daily Bond Index Report

Thursday 11 July, 2013

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Bond Indices Performance

Index	Close Value 11-Jul-2013	Previous Close Value 10-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.28	107.41	-0.122%	0.53%	0.53%	3.09%	7.28%	5.08	4.91	3.49
All Bond Index (Return)	162.73	162.91	-0.108%	0.68%	0.68%	5.39%	62.73%	5.08	4.91	3.49
Under 3 Bond Index (Clean)	100.01	100.07	-0.057%	0.17%	0.17%	-0.97%	0.01%	1.71	1.69	1.43
Under 3 Bond Index (Return)	142.45	142.51	-0.044%	0.32%	0.32%	1.21%	42.45%	1.71	1.69	1.43
Under 5 Bond Index (Clean)	107.39	107.46	-0.066%	0.24%	0.24%	0.26%	7.39%	2.22	2.18	1.95
Under 5 Bond Index (Return)	153.95	154.03	-0.053%	0.39%	0.39%	2.49%	53.95%	2.22	2.18	1.95
Under 10 Bond Index (Clean)	107.29	107.41	-0.117%	0.49%	0.49%	2.52%	7.29%	4.48	4.34	3.23
Under 10 Bond Index (Return)	158.73	158.90	-0.104%	0.63%	0.63%	4.78%	58.73%	4.48	4.34	3.23
5 Plus Bond Index (Clean)	108.92	109.09	-0.148%	0.66%	0.66%	4.69%	8.92%	6.37	6.14	3.73
5 Plus Bond Index (Return)	170.57	170.79	-0.132%	0.81%	0.81%	7.02%	70.57%	6.37	6.14	3.73
10 Plus Bond Index (Clean)	110.28	110.45	-0.150%	0.81%	0.81%	6.98%	10.28%	8.94	8.57	4.33
10 Plus Bond Index (Return)	179.15	179.40	-0.134%	0.98%	0.98%	9.42%	79.15%	8.94	8.57	4.33

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	101.90	1.94	177	103.84	0.00	7,599	7,743	7891
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.77	1.76	143	107.53	0.00	3,664	3,875	3940
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.88	7.40	323	122.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	1.06	84	108.72	0.00	10,168	10,948	11056
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.24	4.01	266	115.25	0.00	6,389	7,107	7363
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.31	3.28	266	110.59	0.00	9,257	9,934	10238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.64	0.28	23	105.92	0.00	7,700	8,134	8156
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.40	4.30	266	117.70	0.00	6,780	7,688	7980
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.37	1.04	84	106.41	0.00	11,809	12,443	12565
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.31	3.64	266	111.95	0.00	9,052	9,804	10134
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.69	1.21	113	100.90	0.00	5,044	5,029	5089
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.59	1.78	120	111.37	0.00	11,745	12,872	13081

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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	4.10%	17.20%	13.10%	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%	48.50%	36.90%	13.20%					11.30%	48.30%	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%			9.80%	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%			15.00%	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 11-Jul-2013	Previous Index Price 10-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	101.90	101.91	-0.005%	-0.137%	-0.137%	-0.597%	0.20	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.77	105.77	-0.005%	0.208%	0.208%	-0.261%	0.84	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	114.88	114.91	-0.026%	0.078%	0.078%	1.396%	1.01	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.79	-0.111%	0.379%	0.379%	1.060%	1.73	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.24	111.35	-0.097%	0.467%	0.467%	1.543%	2.67	3.80	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.31	107.39	-0.072%	0.388%	0.388%	2.716%	2.97	4.68	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.64	105.77	-0.126%	0.525%	0.525%	4.403%	3.33	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.40	113.57	-0.145%	0.423%	0.423%	3.324%	3.48	5.27	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	105.37	105.57	-0.187%	0.577%	0.577%	4.544%	3.59	5.94	5.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.31	108.51	-0.186%	0.941%	0.941%	4.494%	3.67	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.69	99.84	-0.153%	1.075%	1.075%		3.94	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.59	109.76	-0.150%	0.814%	0.814%	7.021%	4.33	8.94	8.57

Return Price Performance			Index Price 11-Jul-2013	Previous Index Price 10-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	103.84	103.84	0.006%	0.002%	0.002%	-2.369%	0.20	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.53	107.52	0.007%	0.356%	0.356%	-2.389%	0.84	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	122.28	122.29	-0.006%	0.318%	0.318%	5.123%	1.01	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.72	108.83	-0.098%	0.529%	0.529%	-0.957%	1.73	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.25	115.34	-0.081%	0.623%	0.623%	4.141%	2.67	3.80	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.66	-0.059%	0.523%	0.523%	4.939%	2.97	4.68	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.92	106.04	-0.114%	0.674%	0.674%	2.288%	3.33	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.70	117.85	-0.126%	0.587%	0.587%	6.085%	3.48	5.27	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	106.41	106.59	-0.174%	0.724%	0.724%	2.354%	3.59	5.94	5.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.95	112.14	-0.169%	1.073%	1.073%	6.962%	3.67	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.90	101.04	-0.141%	1.203%	1.203%		3.94	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.37	111.52	-0.135%	0.977%	0.977%	4.338%	4.33	8.94	8.57