

Irish Stock Exchange Daily Bond Index Report

Friday 12 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Jul-2013	Previous Close Value 11-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.62	107.28	0.320%	0.86%	0.86%	3.42%	7.62%	5.09	4.92	3.43
All Bond Index (Return)	163.26	162.73	0.326%	1.01%	1.01%	5.73%	63.26%	5.09	4.92	3.43
Under 3 Bond Index (Clean)	100.11	100.01	0.102%	0.27%	0.27%	-0.87%	0.11%	1.71	1.69	1.37
Under 3 Bond Index (Return)	142.61	142.45	0.112%	0.43%	0.43%	1.32%	42.61%	1.71	1.69	1.37
Under 5 Bond Index (Clean)	107.55	107.39	0.149%	0.39%	0.39%	0.41%	7.55%	2.22	2.18	1.88
Under 5 Bond Index (Return)	154.19	153.95	0.158%	0.55%	0.55%	2.65%	54.19%	2.22	2.18	1.88
Under 10 Bond Index (Clean)	107.57	107.29	0.259%	0.75%	0.75%	2.78%	7.57%	4.49	4.35	3.17
Under 10 Bond Index (Return)	159.15	158.73	0.266%	0.90%	0.90%	5.06%	59.15%	4.49	4.35	3.17
5 Plus Bond Index (Clean)	109.36	108.92	0.397%	1.06%	1.06%	5.10%	9.36%	6.37	6.15	3.67
5 Plus Bond Index (Return)	171.25	170.57	0.402%	1.21%	1.21%	7.45%	71.25%	6.37	6.15	3.67
10 Plus Bond Index (Clean)	111.07	110.28	0.712%	1.53%	1.53%	7.74%	11.07%	8.95	8.58	4.25
10 Plus Bond Index (Return)	180.43	179.15	0.714%	1.70%	1.70%	10.20%	80.43%	8.95	8.58	4.25

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.91	1.95	178	103.86	0.00	7,599	7,743	7892
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.86	1.78	144	107.63	0.00	3,664	3,879	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.07	7.43	324	122.50	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.07	85	108.93	0.00	10,168	10,967	11076
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.57	4.02	267	115.59	0.00	6,389	7,128	7385
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.61	3.29	267	110.90	0.00	9,257	9,961	10266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.91	0.29	24	106.20	0.00	7,700	8,155	8178
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.77	4.32	267	118.08	0.00	6,780	7,713	8006
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.67	1.05	85	106.72	0.00	11,809	12,478	12602
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.69	3.66	267	112.35	0.00	9,052	9,839	10170
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.23	1.22	114	101.45	0.00	5,044	5,056	5117
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.37	1.79	121	112.16	0.00	11,745	12,964	13174

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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%	26.00%	9.30%			8.10%	34.40%	26.00%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.20%	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	11.40%	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%		24.00%	8.60%			7.60%		24.40%	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%				19.60%	100.00%	13.50%				19.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Jul-2013	Previous Index Price 11-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.91	101.90	0.002%	-0.135%	-0.135%	-0.595%	0.17	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.86	105.77	0.085%	0.294%	0.294%	-0.176%	0.78	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	115.07	114.88	0.165%	0.244%	0.244%	1.564%	0.92	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.67	0.179%	0.559%	0.559%	1.241%	1.66	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.24	0.297%	0.765%	0.765%	1.844%	2.59	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.61	107.31	0.275%	0.664%	0.664%	2.999%	2.92	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.91	105.64	0.258%	0.785%	0.785%	4.673%	3.28	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.77	113.40	0.322%	0.747%	0.747%	3.656%	3.42	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	105.67	105.37	0.282%	0.861%	0.861%	4.839%	3.54	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.69	108.31	0.353%	1.297%	1.297%	4.863%	3.61	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.23	99.69	0.542%	1.622%	1.622%		3.87	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.37	109.59	0.712%	1.532%	1.532%	7.783%	4.25	8.95	8.58

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Jul-2013	Previous Index Price 11-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.86	103.84	0.013%	0.015%	0.015%	-2.356%	0.17	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	107.53	0.095%	0.451%	0.451%	-2.297%	0.78	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	122.50	122.28	0.174%	0.493%	0.493%	5.306%	0.92	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.72	0.189%	0.718%	0.718%	-0.771%	1.66	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.59	115.25	0.299%	0.924%	0.924%	4.453%	2.59	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	110.59	0.278%	0.802%	0.802%	5.230%	2.92	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.20	105.92	0.269%	0.945%	0.945%	2.563%	3.28	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.08	117.70	0.324%	0.913%	0.913%	6.428%	3.42	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	106.72	106.41	0.291%	1.018%	1.018%	2.652%	3.54	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	111.95	0.355%	1.431%	1.431%	7.342%	3.61	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.45	100.90	0.546%	1.755%	1.755%		3.87	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.16	111.37	0.714%	1.697%	1.697%	5.083%	4.25	8.95	8.58