

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jul-2013	Previous Close Value 16-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.74	107.78	-0.032%	0.97%	0.97%	3.54%	7.74%	5.08	4.91	3.40
All Bond Index (Return)	163.54	163.57	-0.020%	1.18%	1.18%	5.91%	63.54%	5.08	4.91	3.40
Under 3 Bond Index (Clean)	100.06	100.08	-0.018%	0.23%	0.23%	-0.91%	0.06%	1.70	1.67	1.38
Under 3 Bond Index (Return)	142.62	142.63	-0.007%	0.44%	0.44%	1.33%	42.62%	1.70	1.67	1.38
Under 5 Bond Index (Clean)	107.52	107.54	-0.021%	0.36%	0.36%	0.38%	7.52%	2.21	2.16	1.88
Under 5 Bond Index (Return)	154.23	154.25	-0.010%	0.58%	0.58%	2.68%	54.23%	2.21	2.16	1.88
Under 10 Bond Index (Clean)	107.65	107.68	-0.030%	0.83%	0.83%	2.86%	7.65%	4.47	4.34	3.15
Under 10 Bond Index (Return)	159.37	159.40	-0.018%	1.04%	1.04%	5.20%	59.37%	4.47	4.34	3.15
5 Plus Bond Index (Clean)	109.55	109.59	-0.037%	1.24%	1.24%	5.29%	9.55%	6.36	6.14	3.64
5 Plus Bond Index (Return)	171.65	171.70	-0.024%	1.45%	1.45%	7.70%	71.65%	6.36	6.14	3.64
10 Plus Bond Index (Clean)	111.43	111.48	-0.049%	1.86%	1.86%	8.10%	11.43%	8.94	8.58	4.21
10 Plus Bond Index (Return)	181.13	181.20	-0.035%	2.09%	2.09%	10.63%	81.13%	8.94	8.58	4.21

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	101.83	2.01	183	103.83	0.00	7,599	7,738	7890
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.77	1.84	149	107.61	0.00	3,650	3,861	3928
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.98	7.54	329	122.52	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.84	1.13	90	108.97	0.00	10,168	10,966	11081
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.60	4.10	272	115.69	0.00	6,389	7,130	7392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.76	3.35	272	111.11	0.00	9,257	9,976	10286
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.19	0.35	29	106.54	0.00	7,723	8,177	8203
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.85	4.40	272	118.25	0.00	6,780	7,719	8017
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.79	1.11	90	106.90	0.00	11,809	12,493	12624
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.79	3.73	272	112.52	0.00	9,052	9,848	10185
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.44	1.27	119	101.71	0.00	5,047	5,070	5134
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.73	1.86	126	112.60	0.00	11,745	13,006	13225

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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%	9.30%					8.10%	34.40%	26.00%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.70%					4.00%	17.10%	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%	48.60%	36.90%	13.20%					11.30%	48.40%	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%		24.40%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	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%	11.60%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.80%				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%			6.10%	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%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2013	Previous Index Price 16-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	101.83	101.86	-0.027%	-0.211%	-0.211%	-0.670%	0.22	0.49	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.77	105.80	-0.026%	0.213%	0.213%	-0.256%	0.80	1.54	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	114.98	115.04	-0.052%	0.166%	0.166%	1.485%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	107.85	-0.009%	0.543%	0.543%	1.224%	1.65	2.62	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.63	-0.034%	0.788%	0.788%	1.867%	2.58	3.78	3.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.76	107.74	0.019%	0.806%	0.806%	3.144%	2.88	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.19	106.19	-0.002%	1.047%	1.047%	4.944%	3.23	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.85	113.87	-0.016%	0.819%	0.819%	3.731%	3.40	5.26	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	105.79	105.87	-0.076%	0.978%	0.978%	4.961%	3.52	5.93	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.79	108.89	-0.087%	1.393%	1.393%	4.962%	3.60	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.44	100.45	-0.010%	1.838%	1.838%		3.84	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.73	110.79	-0.050%	1.863%	1.863%	8.135%	4.21	8.94	8.58

Return Price Performance			Index Price 17-Jul-2013	Previous Index Price 16-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	103.83	103.85	-0.016%	-0.007%	-0.007%	-2.378%	0.22	0.49	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	107.63	-0.015%	0.428%	0.428%	-2.318%	0.80	1.54	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	122.52	122.56	-0.030%	0.514%	0.514%	5.327%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	108.97	0.002%	0.760%	0.760%	-0.730%	1.65	2.62	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.69	115.72	-0.019%	1.012%	1.012%	4.544%	2.58	3.78	3.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.11	111.08	0.029%	0.996%	0.996%	5.433%	2.88	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.54	106.53	0.008%	1.263%	1.263%	2.887%	3.23	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.25	118.25	-0.001%	1.053%	1.053%	6.576%	3.40	5.26	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	106.90	106.97	-0.064%	1.192%	1.192%	2.829%	3.52	5.93	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.52	112.60	-0.072%	1.585%	1.585%	7.505%	3.60	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.71	101.71	0.001%	2.022%	2.022%		3.84	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.60	112.64	-0.036%	2.091%	2.091%	5.489%	4.21	8.94	8.58