

Irish Stock Exchange Daily Bond Index Report

Thursday 18 July, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Jul-2013	Previous Close Value 17-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.82	107.74	0.072%	1.04%	1.04%	3.62%	7.82%	5.08	4.91	3.39
All Bond Index (Return)	163.68	163.54	0.083%	1.26%	1.26%	6.00%	63.68%	5.08	4.91	3.39
Under 3 Bond Index (Clean)	100.07	100.06	0.007%	0.23%	0.23%	-0.91%	0.07%	1.69	1.67	1.37
Under 3 Bond Index (Return)	142.64	142.62	0.018%	0.46%	0.46%	1.35%	42.64%	1.69	1.67	1.37
Under 5 Bond Index (Clean)	107.54	107.52	0.014%	0.38%	0.38%	0.39%	7.54%	2.20	2.16	1.87
Under 5 Bond Index (Return)	154.27	154.23	0.025%	0.60%	0.60%	2.71%	54.27%	2.20	2.16	1.87
Under 10 Bond Index (Clean)	107.72	107.65	0.059%	0.89%	0.89%	2.92%	7.72%	4.47	4.34	3.14
Under 10 Bond Index (Return)	159.48	159.37	0.069%	1.11%	1.11%	5.28%	59.48%	4.47	4.34	3.14
5 Plus Bond Index (Clean)	109.66	109.55	0.098%	1.34%	1.34%	5.39%	9.66%	6.36	6.14	3.62
5 Plus Bond Index (Return)	171.84	171.65	0.108%	1.56%	1.56%	7.82%	71.84%	6.36	6.14	3.62
10 Plus Bond Index (Clean)	111.61	111.43	0.160%	2.03%	2.03%	8.27%	11.61%	8.94	8.58	4.19
10 Plus Bond Index (Return)	181.44	181.13	0.171%	2.26%	2.26%	10.82%	81.44%	8.94	8.58	4.19

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.82	2.02	184	103.83	0.00	7,599	7,737	7890
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.78	1.85	150	107.63	0.00	3,650	3,861	3928
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.96	7.56	330	122.52	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.15	91	109.01	0.00	10,168	10,968	11085
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.64	4.11	273	115.75	0.00	6,389	7,133	7395
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.78	3.37	273	111.15	0.00	9,258	9,977	10289
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.27	0.36	30	106.63	0.00	7,718	8,208	8235
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.91	4.41	273	118.33	0.00	6,780	7,723	8022
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.88	1.12	91	107.00	0.00	11,814	12,503	12636
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.93	3.74	273	112.67	0.00	9,052	9,860	10199
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.62	1.28	120	101.91	0.00	5,047	5,079	5143
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.91	1.88	127	112.79	0.00	11,745	13,027	13247

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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%					8.00%	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%	4.60%					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%	12.40%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.60%				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%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.70%				5.20%			6.10%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.50%				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 18-Jul-2013	Previous Index Price 17-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	101.82	101.83	-0.013%	-0.223%	-0.223%	-0.683%	0.23	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.78	105.77	0.005%	0.218%	0.218%	-0.252%	0.79	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	114.96	114.98	-0.017%	0.148%	0.148%	1.467%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.84	0.021%	0.564%	0.564%	1.246%	1.64	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.60	0.036%	0.824%	0.824%	1.903%	2.57	3.78	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.78	107.76	0.019%	0.825%	0.825%	3.163%	2.88	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.27	106.19	0.080%	1.128%	1.128%	5.028%	3.22	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.91	113.85	0.055%	0.875%	0.875%	3.788%	3.39	5.26	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	105.88	105.79	0.082%	1.061%	1.061%	5.047%	3.50	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.93	108.79	0.124%	1.519%	1.519%	5.092%	3.58	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.62	100.44	0.179%	2.021%	2.021%		3.82	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.91	110.73	0.160%	2.026%	2.026%	8.307%	4.19	8.94	8.58

Return Price Performance			Index Price 18-Jul-2013	Previous Index Price 17-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	103.83	-0.002%	-0.009%	-0.009%	-2.380%	0.23	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	107.61	0.017%	0.445%	0.445%	-2.302%	0.79	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	122.52	122.52	0.002%	0.516%	0.516%	5.330%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.01	108.97	0.032%	0.792%	0.792%	-0.698%	1.64	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.75	115.69	0.048%	1.060%	1.060%	4.594%	2.57	3.78	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.15	111.11	0.030%	1.026%	1.026%	5.465%	2.88	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.63	106.54	0.091%	1.355%	1.355%	2.980%	3.22	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.33	118.25	0.066%	1.120%	1.120%	6.646%	3.39	5.26	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	107.00	106.90	0.094%	1.286%	1.286%	2.925%	3.50	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.67	112.52	0.132%	1.719%	1.719%	7.646%	3.58	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.91	101.71	0.188%	2.214%	2.214%		3.82	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.79	112.60	0.171%	2.265%	2.265%	5.669%	4.19	8.94	8.58