

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Jul-2013	Previous Close Value 22-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.92	108.02	-0.100%	1.13%	1.13%	3.71%	7.92%	5.07	4.90	3.37
All Bond Index (Return)	163.92	164.06	-0.086%	1.41%	1.41%	6.15%	63.92%	5.07	4.90	3.37
Under 3 Bond Index (Clean)	100.12	100.11	0.008%	0.28%	0.28%	-0.86%	0.12%	1.69	1.66	1.33
Under 3 Bond Index (Return)	142.79	142.76	0.019%	0.56%	0.56%	1.45%	42.79%	1.69	1.66	1.33
Under 5 Bond Index (Clean)	107.60	107.59	0.011%	0.44%	0.44%	0.45%	7.60%	2.19	2.16	1.83
Under 5 Bond Index (Return)	154.45	154.42	0.023%	0.72%	0.72%	2.83%	54.45%	2.19	2.16	1.83
Under 10 Bond Index (Clean)	107.82	107.92	-0.085%	0.99%	0.99%	3.03%	7.82%	4.47	4.33	3.11
Under 10 Bond Index (Return)	159.73	159.85	-0.071%	1.27%	1.27%	5.44%	59.73%	4.47	4.33	3.11
5 Plus Bond Index (Clean)	109.77	109.94	-0.149%	1.44%	1.44%	5.50%	9.77%	6.35	6.13	3.61
5 Plus Bond Index (Return)	172.12	172.35	-0.134%	1.73%	1.73%	7.99%	72.12%	6.35	6.13	3.61
10 Plus Bond Index (Clean)	111.63	111.85	-0.193%	2.05%	2.05%	8.30%	11.63%	8.93	8.57	4.19
10 Plus Bond Index (Return)	181.60	181.93	-0.178%	2.36%	2.36%	10.92%	81.60%	8.93	8.57	4.19

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	101.81	2.07	189	103.88	0.00	6,849	7,736	7893
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.83	1.91	155	107.74	0.00	3,664	3,878	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.96	7.68	335	122.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.95	1.21	96	109.16	0.00	10,168	10,977	11100
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.76	4.19	278	115.95	0.00	6,389	7,140	7408
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.04	3.43	278	111.47	0.00	9,258	10,002	10320
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.40	0.42	35	106.82	0.00	7,718	8,212	8244
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.02	4.49	278	118.51	0.00	6,780	7,730	8035
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.97	1.18	96	107.15	0.00	11,814	12,520	12660
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.01	3.81	278	112.82	0.00	9,052	9,868	10213
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.76	1.34	125	102.10	0.00	5,026	5,085	5152
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.94	1.95	132	112.89	0.00	11,745	13,030	13259

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	8.00%	34.20%	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%	17.20%	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%	48.60%	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%	15.10%		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%	12.10%	
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%	18.60%	
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	13.50%				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 23-Jul-2013	Previous Index Price 22-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.81	101.79	0.018%	-0.230%	-0.230%	-0.690%	0.18	0.47	0.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.83	105.80	0.030%	0.267%	0.267%	-0.203%	0.74	1.53	1.51
IE0004680173	0468017	8.25 Treas Bnd 2015	114.96	114.90	0.052%	0.148%	0.148%	1.467%	0.89	1.86	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	107.95	107.96	-0.007%	0.645%	0.645%	1.327%	1.60	2.60	2.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.76	111.73	0.022%	0.935%	0.935%	2.016%	2.53	3.77	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.04	108.07	-0.025%	1.066%	1.066%	3.410%	2.82	4.65	4.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.40	106.51	-0.105%	1.247%	1.247%	5.152%	3.19	5.32	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.02	114.23	-0.182%	0.970%	0.970%	3.886%	3.37	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	105.97	106.21	-0.221%	1.147%	1.147%	5.136%	3.49	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.01	109.18	-0.148%	1.598%	1.598%	5.174%	3.56	6.08	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.76	100.89	-0.124%	2.160%	2.160%		3.80	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.94	111.15	-0.193%	2.051%	2.051%	8.335%	4.19	8.93	8.57

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 23-Jul-2013	Previous Index Price 22-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.88	103.85	0.028%	0.038%	0.038%	-2.334%	0.18	0.47	0.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.74	107.70	0.042%	0.552%	0.552%	-2.199%	0.74	1.53	1.51
IE0004680173	0468017	8.25 Treas Bnd 2015	122.64	122.55	0.068%	0.610%	0.610%	5.428%	0.89	1.86	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.16	0.005%	0.932%	0.932%	-0.560%	1.60	2.60	2.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.95	115.91	0.035%	1.233%	1.233%	4.773%	2.53	3.77	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.47	111.48	-0.013%	1.316%	1.316%	5.767%	2.82	4.65	4.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.82	106.92	-0.094%	1.531%	1.531%	3.159%	3.19	5.32	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.51	118.71	-0.161%	1.281%	1.281%	6.817%	3.37	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	107.15	107.38	-0.207%	1.430%	1.430%	3.071%	3.49	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.82	112.97	-0.132%	1.858%	1.858%	7.794%	3.56	6.08	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.10	102.21	-0.112%	2.405%	2.405%		3.80	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.89	113.09	-0.178%	2.356%	2.356%	5.764%	4.19	8.93	8.57