

Irish Stock Exchange Daily Bond Index Report

Friday 26 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 26-Jul-2013	Close Value 25-Jul-2013		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.66	107.69	-0.030%	0.89%	0.89%	3.46%	7.66%	5.09	4.92	3.41
All Bond Index (Return)	163.60	163.63	-0.017%	1.21%	1.21%	5.95%	63.60%	5.09	4.92	3.41
Under 3 Bond Index (Clean)	100.04	100.06	-0.025%	0.20%	0.20%	-0.94%	0.04%	1.72	1.69	1.36
Under 3 Bond Index (Return)	142.72	142.74	-0.013%	0.51%	0.51%	1.41%	42.72%	1.72	1.69	1.36
Under 5 Bond Index (Clean)	107.50	107.54	-0.034%	0.35%	0.35%	0.36%	7.50%	2.23	2.19	1.87
Under 5 Bond Index (Return)	154.37	154.41	-0.021%	0.67%	0.67%	2.77%	54.37%	2.23	2.19	1.87
Under 10 Bond Index (Clean)	107.61	107.65	-0.034%	0.79%	0.79%	2.82%	7.61%	4.49	4.35	3.16
Under 10 Bond Index (Return)	159.47	159.51	-0.022%	1.10%	1.10%	5.27%	59.47%	4.49	4.35	3.16
5 Plus Bond Index (Clean)	109.44	109.47	-0.027%	1.14%	1.14%	5.18%	9.44%	6.34	6.11	3.65
5 Plus Bond Index (Return)	171.67	171.70	-0.015%	1.46%	1.46%	7.71%	71.67%	6.34	6.11	3.65
10 Plus Bond Index (Clean)	111.11	111.11	0.002%	1.57%	1.57%	7.79%	11.11%	8.91	8.55	4.24
10 Plus Bond Index (Return)	180.84	180.82	0.015%	1.93%	1.93%	10.45%	80.84%	8.91	8.55	4.24

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.74	2.10	192	103.84	0.00	6,849	6,968	7112
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.73	1.95	158	107.68	0.00	3,664	3,874	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.16	7.75	338	121.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.25	99	109.11	0.00	10,168	10,968	11095
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.63	4.23	281	115.86	0.00	6,389	7,132	7402
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.90	3.46	281	111.36	0.00	9,258	9,989	10310
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.17	0.46	38	106.62	0.00	7,718	8,193	8229
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.75	4.54	281	118.29	0.00	6,785	7,718	8026
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.69	1.22	99	106.91	0.00	11,814	12,487	12631
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.63	3.85	281	112.48	0.00	9,052	9,833	10182
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.33	1.37	128	101.70	0.00	5,051	5,068	5137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.42	2.00	135	112.42	0.00	11,745	12,969	13204

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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	7.30%	31.90%	24.10%	8.50%			7.30%	32.10%	24.10%	8.50%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.80%	13.40%	4.70%			4.10%	17.80%	13.30%	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%	50.30%	37.90%	13.30%			11.40%	50.10%	37.50%	13.20%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%			7.60%		25.00%	8.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.10%		10.60%			12.30%	15.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	12.40%		8.50%			9.80%	12.20%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%		8.30%			9.50%	11.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%		13.00%			15.00%	18.70%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.80%		10.50%			12.10%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.60%		5.30%			6.10%	7.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%	13.60%				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 26-Jul-2013	Previous Index Price 25-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.74	101.76	-0.025%	-0.299%	-0.299%	-0.758%	0.22	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.73	105.79	-0.057%	0.175%	0.175%	-0.294%	0.77	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	114.16	114.89	-0.635%	-0.548%	-0.548%	0.762%	1.21	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.88	-0.014%	0.561%	0.561%	1.243%	1.62	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	111.69	-0.061%	0.815%	0.815%	1.894%	2.55	3.76	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.90	107.90	-0.007%	0.933%	0.933%	3.274%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.17	106.22	-0.055%	1.025%	1.025%	4.922%	3.23	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.75	113.81	-0.054%	0.729%	0.729%	3.638%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	105.69	105.71	-0.019%	0.883%	0.883%	4.861%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.63	108.69	-0.055%	1.241%	1.241%	4.805%	3.62	6.07	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.33	100.36	-0.025%	1.727%	1.727%		3.86	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.42	110.42	0.002%	1.575%	1.575%	7.829%	4.24	8.91	8.55

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 26-Jul-2013	Previous Index Price 25-Jul-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.84	103.86	-0.013%	0.002%	0.002%	-2.369%	0.22	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.68	107.73	-0.045%	0.495%	0.495%	-2.254%	0.77	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	121.91	122.61	-0.576%	0.011%	0.011%	4.800%	1.21	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.11	-0.002%	0.884%	0.884%	-0.608%	1.62	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.86	115.91	-0.046%	1.156%	1.156%	4.693%	2.55	3.76	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.36	111.36	0.004%	1.220%	1.220%	5.667%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.62	106.67	-0.043%	1.345%	1.345%	2.970%	3.23	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.34	-0.039%	1.090%	1.090%	6.615%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	106.91	106.92	-0.007%	1.202%	1.202%	2.840%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.48	112.53	-0.042%	1.549%	1.549%	7.467%	3.62	6.07	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.70	101.71	-0.014%	2.008%	2.008%		3.86	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.42	112.40	0.015%	1.928%	1.928%	5.321%	4.24	8.91	8.55