

Irish Stock Exchange Daily Bond Index Report

Tuesday 30 July, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 30-Jul-2013	Previous Close Value 29-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	107.59	0.025%	0.86%	0.86%	3.43%	7.62%	5.08	4.91	3.42
All Bond Index (Return)	163.62	163.56	0.037%	1.22%	1.22%	5.96%	63.62%	5.08	4.91	3.42
Under 3 Bond Index (Clean)	100.03	100.03	0.004%	0.20%	0.20%	-0.95%	0.03%	1.71	1.69	1.36
Under 3 Bond Index (Return)	142.78	142.76	0.016%	0.55%	0.55%	1.45%	42.78%	1.71	1.69	1.36
Under 5 Bond Index (Clean)	107.49	107.49	0.001%	0.33%	0.33%	0.35%	7.49%	2.22	2.18	1.87
Under 5 Bond Index (Return)	154.42	154.40	0.013%	0.70%	0.70%	2.81%	54.42%	2.22	2.18	1.87
Under 10 Bond Index (Clean)	107.59	107.56	0.026%	0.77%	0.77%	2.80%	7.59%	4.48	4.34	3.16
Under 10 Bond Index (Return)	159.52	159.46	0.038%	1.13%	1.13%	5.30%	59.52%	4.48	4.34	3.16
5 Plus Bond Index (Clean)	109.39	109.35	0.036%	1.09%	1.09%	5.13%	9.39%	6.33	6.11	3.66
5 Plus Bond Index (Return)	171.68	171.60	0.047%	1.47%	1.47%	7.72%	71.68%	6.33	6.11	3.66
10 Plus Bond Index (Clean)	110.96	110.94	0.018%	1.43%	1.43%	7.64%	10.96%	8.90	8.54	4.26
10 Plus Bond Index (Return)	180.69	180.64	0.031%	1.84%	1.84%	10.36%	80.69%	8.90	8.54	4.26

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	101.72	2.15	196	103.86	0.00	6,849	6,966	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.77	2.00	162	107.77	0.00	3,664	3,875	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.84	7.84	342	122.68	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	1.30	103	109.15	0.00	10,168	10,967	11099
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.58	4.30	285	115.87	0.00	6,389	7,129	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.89	3.51	285	111.40	0.00	9,258	9,989	10314
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.15	0.51	42	106.65	0.00	7,718	8,192	8231
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.74	4.61	285	118.35	0.00	6,785	7,718	8030
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.67	1.27	103	106.94	0.00	11,814	12,484	12634
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.60	3.90	285	112.50	0.00	9,052	9,831	10185
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.24	1.41	132	101.65	0.00	5,051	5,063	5134
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.27	2.06	139	112.32	0.00	11,745	12,951	13193

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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	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%	13.40%	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%	11.70%				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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jul-2013	Previous Index Price 29-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	101.72	101.73	-0.013%	-0.321%	-0.321%	-0.780%	0.22	0.46	0.45
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.77	105.73	0.038%	0.208%	0.208%	-0.261%	0.74	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	114.84	114.89	-0.044%	0.044%	0.044%	1.361%	0.89	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.85	0.003%	0.555%	0.555%	1.236%	1.61	2.59	2.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.58	111.59	-0.009%	0.769%	0.769%	1.848%	2.56	3.75	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.89	107.84	0.044%	0.928%	0.928%	3.269%	2.85	4.63	4.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.15	106.11	0.035%	1.006%	1.006%	4.902%	3.23	5.30	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.74	113.71	0.031%	0.724%	0.724%	3.634%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	105.67	105.62	0.043%	0.856%	0.856%	4.834%	3.53	5.90	5.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.60	108.56	0.037%	1.209%	1.209%	4.771%	3.62	6.06	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.24	100.19	0.058%	1.635%	1.635%		3.87	8.10	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.27	110.25	0.018%	1.435%	1.435%	7.680%	4.26	8.90	8.54

Return Price Performance			Index Price 30-Jul-2013	Previous Index Price 29-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	103.86	103.86	-0.001%	0.022%	0.022%	-2.350%	0.22	0.46	0.45
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.77	107.71	0.049%	0.574%	0.574%	-2.177%	0.74	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	122.68	122.71	-0.022%	0.643%	0.643%	5.463%	0.89	1.84	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.14	0.015%	0.924%	0.924%	-0.568%	1.61	2.59	2.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.87	115.86	0.005%	1.166%	1.166%	4.703%	2.56	3.75	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.40	111.34	0.054%	1.261%	1.261%	5.709%	2.85	4.63	4.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.65	106.60	0.046%	1.372%	1.372%	2.997%	3.23	5.30	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.35	118.30	0.043%	1.140%	1.140%	6.668%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	106.94	106.88	0.053%	1.223%	1.223%	2.861%	3.53	5.90	5.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.50	112.45	0.048%	1.567%	1.567%	7.486%	3.62	6.06	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.65	101.59	0.067%	1.961%	1.961%		3.87	8.10	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.32	112.29	0.031%	1.843%	1.843%	5.233%	4.26	8.90	8.54