

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 July, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 31-Jul-2013	Previous Close Value 30-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.60	107.62	-0.023%	0.83%	0.83%	3.40%	7.60%	5.07	4.90	3.42
All Bond Index (Return)	163.60	163.62	-0.010%	1.21%	1.21%	5.95%	63.60%	5.07	4.90	3.42
Under 3 Bond Index (Clean)	100.02	100.03	-0.010%	0.19%	0.19%	-0.96%	0.02%	1.70	1.68	1.34
Under 3 Bond Index (Return)	142.78	142.78	0.001%	0.55%	0.55%	1.45%	42.78%	1.70	1.68	1.34
Under 5 Bond Index (Clean)	107.47	107.49	-0.015%	0.32%	0.32%	0.33%	7.47%	2.21	2.17	1.86
Under 5 Bond Index (Return)	154.42	154.42	-0.003%	0.70%	0.70%	2.80%	54.42%	2.21	2.17	1.86
Under 10 Bond Index (Clean)	107.57	107.59	-0.011%	0.76%	0.76%	2.79%	7.57%	4.47	4.33	3.16
Under 10 Bond Index (Return)	159.52	159.52	0.000%	1.13%	1.13%	5.30%	59.52%	4.47	4.33	3.16
5 Plus Bond Index (Clean)	109.36	109.39	-0.027%	1.06%	1.06%	5.11%	9.36%	6.32	6.09	3.66
5 Plus Bond Index (Return)	171.65	171.68	-0.014%	1.45%	1.45%	7.70%	71.65%	6.32	6.09	3.66
10 Plus Bond Index (Clean)	110.85	110.96	-0.096%	1.34%	1.34%	7.54%	10.85%	8.89	8.53	4.27
10 Plus Bond Index (Return)	180.55	180.69	-0.080%	1.76%	1.76%	10.27%	80.55%	8.89	8.53	4.27

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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.66	2.16	197	103.82	0.00	6,849	6,963	7110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.78	2.01	163	107.79	0.00	3,664	3,876	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.81	7.84	342	122.65	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.31	104	109.17	0.00	10,168	10,968	11101
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.54	4.31	286	115.85	0.00	6,389	7,127	7402
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.86	3.53	286	111.39	0.00	9,258	9,986	10312
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.16	0.52	43	106.68	0.00	7,718	8,193	8233
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.74	4.62	286	118.36	0.00	6,785	7,717	8031
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.67	1.28	104	106.95	0.00	11,814	12,484	12635
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.62	3.92	286	112.54	0.00	9,052	9,833	10187
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.12	1.42	133	101.54	0.00	5,051	5,057	5129
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.16	2.07	140	112.23	0.00	11,745	12,939	13182

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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%	24.00%	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%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				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%				19.50%	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 31-Jul-2013	Previous Index Price 30-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	101.66	101.72	-0.051%	-0.372%	-0.372%	-0.831%	0.25	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.78	105.77	0.009%	0.218%	0.218%	-0.252%	0.71	1.50	1.49
IE0004680173	0468017	8.25 Treas Bnd 2015	114.81	114.84	-0.026%	0.017%	0.017%	1.335%	0.87	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.85	0.009%	0.564%	0.564%	1.246%	1.60	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.58	-0.029%	0.741%	0.741%	1.819%	2.56	3.74	3.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.86	107.89	-0.028%	0.900%	0.900%	3.240%	2.85	4.62	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.16	106.15	0.012%	1.018%	1.018%	4.915%	3.23	5.29	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.74	113.74	-0.003%	0.722%	0.722%	3.631%	3.40	5.22	5.05
IE0034074488	3407448	4.5 Treas Bnd 2020	105.67	105.67	0.003%	0.859%	0.859%	4.837%	3.53	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.62	108.60	0.026%	1.235%	1.235%	4.798%	3.62	6.05	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.12	100.24	-0.120%	1.514%	1.514%		3.88	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.16	110.27	-0.095%	1.338%	1.338%	7.578%	4.27	8.89	8.53

Return Price Performance			Index Price 31-Jul-2013	Previous Index Price 30-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	103.82	103.86	-0.040%	-0.018%	-0.018%	-2.389%	0.25	0.44	0.44
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.79	107.77	0.020%	0.594%	0.594%	-2.157%	0.71	1.50	1.49
IE0004680173	0468017	8.25 Treas Bnd 2015	122.65	122.68	-0.024%	0.619%	0.619%	5.437%	0.87	1.83	1.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.15	0.020%	0.944%	0.944%	-0.548%	1.60	2.57	2.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.85	115.87	-0.016%	1.150%	1.150%	4.687%	2.56	3.74	3.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.39	111.40	-0.016%	1.244%	1.244%	5.692%	2.85	4.62	4.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.68	106.65	0.023%	1.395%	1.395%	3.021%	3.23	5.29	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.36	118.35	0.012%	1.152%	1.152%	6.680%	3.40	5.22	5.05
IE0034074488	3407448	4.5 Treas Bnd 2020	106.95	106.94	0.014%	1.237%	1.237%	2.875%	3.53	5.88	5.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.54	112.50	0.036%	1.604%	1.604%	7.525%	3.62	6.05	5.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.54	101.65	-0.107%	1.852%	1.852%		3.88	8.09	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.23	112.32	-0.080%	1.762%	1.762%	5.149%	4.27	8.89	8.53