

# Irish Stock Exchange Daily Bond Index Report

Tuesday 9 July, 2013

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## Bond Indices Performance

Index	Close Value 09-Jul-2013	Previous Close Value 08-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.59	107.46	0.116%	0.83%	0.83%	3.39%	7.59%	5.10	4.93	3.44
All Bond Index (Return)	163.16	162.95	0.126%	0.94%	0.94%	5.66%	63.16%	5.10	4.93	3.44
Under 3 Bond Index (Clean)	100.13	100.10	0.028%	0.29%	0.29%	-0.85%	0.13%	1.72	1.70	1.38
Under 3 Bond Index (Return)	142.58	142.53	0.038%	0.41%	0.41%	1.31%	42.58%	1.72	1.70	1.38
Under 5 Bond Index (Clean)	107.54	107.49	0.039%	0.38%	0.38%	0.39%	7.54%	2.23	2.19	1.90
Under 5 Bond Index (Return)	154.11	154.04	0.049%	0.50%	0.50%	2.60%	54.11%	2.23	2.19	1.90
Under 10 Bond Index (Clean)	107.58	107.46	0.119%	0.77%	0.77%	2.80%	7.58%	4.50	4.36	3.17
Under 10 Bond Index (Return)	159.12	158.92	0.129%	0.88%	0.88%	5.04%	59.12%	4.50	4.36	3.17
5 Plus Bond Index (Clean)	109.32	109.16	0.151%	1.03%	1.03%	5.07%	9.32%	6.39	6.16	3.68
5 Plus Bond Index (Return)	171.13	170.86	0.160%	1.14%	1.14%	7.37%	71.13%	6.39	6.16	3.68
10 Plus Bond Index (Clean)	110.71	110.61	0.096%	1.21%	1.21%	7.40%	10.71%	8.96	8.59	4.29
10 Plus Bond Index (Return)	179.80	179.60	0.107%	1.34%	1.34%	9.81%	79.80%	8.96	8.59	4.29

## 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	101.95	1.92	175	103.86	0.00	7,599	7,746	7892
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.88	1.74	141	107.62	0.00	3,664	3,879	3943
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.00	7.36	321	122.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.03	82	108.89	0.00	10,168	10,967	11073
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.44	3.98	264	115.41	0.00	6,389	7,120	7374
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.64	3.26	264	110.90	0.00	9,257	9,964	10266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.99	0.25	21	106.24	0.00	7,700	8,161	8181
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.79	4.27	264	118.06	0.00	6,784	7,719	8009
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.78	1.01	82	106.79	0.00	11,809	12,495	12614
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.74	3.62	264	112.35	0.00	9,052	9,843	10170
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.06	1.19	111	101.24	0.00	5,058	5,061	5121
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.02	1.75	118	111.77	0.00	11,745	12,923	13128



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Jul-2013	Previous Index Price 08-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	101.95	101.95	-0.005%	-0.096%	-0.096%	-0.556%	0.20	0.51	0.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.88	105.86	0.019%	0.315%	0.315%	-0.156%	0.80	1.56	1.55
IE0004680173	0468017	8.25 Treas Bnd 2015	115.00	114.99	0.009%	0.183%	0.183%	1.502%	1.00	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.80	0.054%	0.559%	0.559%	1.241%	1.67	2.64	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	111.35	0.074%	0.643%	0.643%	1.721%	2.63	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.64	107.50	0.135%	0.694%	0.694%	3.029%	2.91	4.69	4.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.99	105.79	0.194%	0.858%	0.858%	4.749%	3.27	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.79	113.59	0.179%	0.769%	0.769%	3.679%	3.42	5.28	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	105.78	105.59	0.177%	0.961%	0.961%	4.943%	3.52	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.74	108.55	0.170%	1.342%	1.342%	4.909%	3.61	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.06	99.95	0.108%	1.448%	1.448%		3.89	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.02	109.92	0.096%	1.210%	1.210%	7.441%	4.29	8.96	8.59

Return Price Performance			Index Price 09-Jul-2013	Previous Index Price 08-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	0.006%	0.022%	0.022%	-2.350%	0.20	0.51	0.51
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.62	107.59	0.030%	0.437%	0.437%	-2.310%	0.80	1.56	1.55
IE0004680173	0468017	8.25 Treas Bnd 2015	122.36	122.32	0.027%	0.379%	0.379%	5.186%	1.00	1.90	1.88
IE0006857530	0685753	4.6 Treas Bnd 2016	108.89	108.82	0.064%	0.683%	0.683%	-0.805%	1.67	2.64	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.41	115.32	0.084%	0.767%	0.767%	4.290%	2.63	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	110.74	0.143%	0.798%	0.798%	5.226%	2.91	4.69	4.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.24	106.03	0.205%	0.984%	0.984%	2.603%	3.27	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.06	117.84	0.186%	0.893%	0.893%	6.407%	3.42	5.28	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	106.79	106.59	0.188%	1.082%	1.082%	2.717%	3.52	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	112.16	0.177%	1.436%	1.436%	7.347%	3.61	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.24	101.13	0.118%	1.551%	1.551%		3.89	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.77	111.65	0.107%	1.339%	1.339%	4.712%	4.29	8.96	8.59