

# Irish Stock Exchange Daily Bond Index Report

Tuesday 16 July, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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## Bond Indices Performance

Index	Close Value 16-Jul-2013	Previous Close Value 15-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.78	107.72	0.052%	1.00%	1.00%	3.57%	7.78%	5.09	4.92	3.40
All Bond Index (Return)	163.57	163.47	0.063%	1.20%	1.20%	5.93%	63.57%	5.09	4.92	3.40
Under 3 Bond Index (Clean)	100.08	100.08	0.001%	0.24%	0.24%	-0.90%	0.08%	1.71	1.68	1.38
Under 3 Bond Index (Return)	142.63	142.61	0.013%	0.45%	0.45%	1.34%	42.63%	1.71	1.68	1.38
Under 5 Bond Index (Clean)	107.54	107.53	0.008%	0.38%	0.38%	0.40%	7.54%	2.21	2.17	1.88
Under 5 Bond Index (Return)	154.25	154.22	0.020%	0.59%	0.59%	2.69%	54.25%	2.21	2.17	1.88
Under 10 Bond Index (Clean)	107.68	107.65	0.032%	0.86%	0.86%	2.89%	7.68%	4.48	4.35	3.15
Under 10 Bond Index (Return)	159.40	159.33	0.043%	1.06%	1.06%	5.22%	59.40%	4.48	4.35	3.15
5 Plus Bond Index (Clean)	109.59	109.51	0.072%	1.28%	1.28%	5.33%	9.59%	6.37	6.15	3.63
5 Plus Bond Index (Return)	171.70	171.55	0.082%	1.48%	1.48%	7.73%	71.70%	6.37	6.15	3.63
10 Plus Bond Index (Clean)	111.48	111.28	0.183%	1.91%	1.91%	8.15%	11.48%	8.95	8.59	4.21
10 Plus Bond Index (Return)	181.20	180.85	0.193%	2.13%	2.13%	10.67%	81.20%	8.95	8.59	4.21

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.86	2.00	182	103.85	0.00	7,599	7,740	7891
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.80	1.83	148	107.63	0.00	3,650	3,862	3928
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.04	7.52	328	122.56	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	1.12	89	108.97	0.00	10,168	10,967	11081
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.63	4.08	271	115.72	0.00	6,389	7,132	7393
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.74	3.34	271	111.08	0.00	9,257	9,974	10283
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.19	0.34	28	106.53	0.00	7,700	8,177	8203
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.87	4.38	271	118.25	0.00	6,780	7,720	8017
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.87	1.10	89	106.97	0.00	11,809	12,504	12634
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.89	3.71	271	112.60	0.00	9,052	9,857	10193
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.45	1.26	118	101.71	0.00	5,047	5,070	5134
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.79	1.85	125	112.64	0.00	11,745	13,012	13230

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting											
			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	8.10%	34.30%	26.10%	9.30%									8.10%	34.40%	26.00%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.70%									4.00%	17.10%	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%	15.00%								10.50%			12.10%	15.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%								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%	18.90%								12.90%			14.90%	18.70%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%								10.40%			12.00%	15.10%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%								5.20%			6.10%	7.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%							13.50%				19.50%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	

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## Bond Index Constituent

Clean Price Performance			Index Price 16-Jul-2013	Previous Index Price 15-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	101.86	101.85	0.005%	-0.184%	-0.184%	-0.644%	0.23	0.49	0.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.80	105.79	0.007%	0.239%	0.239%	-0.231%	0.80	1.55	1.53
IE0004680173	0468017	8.25 Treas Bnd 2015	115.04	115.05	-0.009%	0.218%	0.218%	1.538%	0.92	1.88	1.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.85	-0.003%	0.552%	0.552%	1.233%	1.65	2.62	2.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	111.60	0.030%	0.822%	0.822%	1.901%	2.57	3.79	3.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.74	107.73	0.006%	0.788%	0.788%	3.125%	2.89	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.19	106.23	-0.033%	1.049%	1.049%	4.946%	3.23	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.87	113.83	0.038%	0.835%	0.835%	3.747%	3.40	5.27	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	105.87	105.80	0.071%	1.055%	1.055%	5.040%	3.51	5.93	5.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.89	108.77	0.113%	1.482%	1.482%	5.054%	3.58	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.45	100.40	0.058%	1.848%	1.848%		3.84	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.79	110.59	0.184%	1.913%	1.913%	8.188%	4.21	8.95	8.59

Return Price Performance			Index Price 16-Jul-2013	Previous Index Price 15-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	103.85	103.83	0.015%	0.010%	0.010%	-2.362%	0.23	0.49	0.49
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	107.61	0.019%	0.443%	0.443%	-2.304%	0.80	1.55	1.53
IE0004680173	0468017	8.25 Treas Bnd 2015	122.56	122.54	0.011%	0.544%	0.544%	5.359%	0.92	1.88	1.86
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	108.96	0.009%	0.758%	0.758%	-0.731%	1.65	2.62	2.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.72	115.67	0.041%	1.031%	1.031%	4.564%	2.57	3.79	3.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.08	111.06	0.018%	0.967%	0.967%	5.403%	2.89	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.53	106.55	-0.021%	1.255%	1.255%	2.878%	3.23	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.25	118.19	0.050%	1.054%	1.054%	6.577%	3.40	5.27	5.09
IE0034074488	3407448	4.5 Treas Bnd 2020	106.97	106.88	0.082%	1.256%	1.256%	2.894%	3.51	5.93	5.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.60	112.46	0.121%	1.658%	1.658%	7.582%	3.58	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.71	101.65	0.067%	2.021%	2.021%		3.84	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.64	112.42	0.193%	2.127%	2.127%	5.527%	4.21	8.95	8.59