

# Irish Stock Exchange Daily Bond Index Report

Thursday 4 July, 2013

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 04-Jul-2013	Previous Close Value 03-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.20	106.89	0.293%	0.46%	0.46%	3.02%	7.20%	5.10	4.93	3.51
All Bond Index (Return)	162.48	162.00	0.299%	0.52%	0.52%	5.23%	62.48%	5.10	4.93	3.51
Under 3 Bond Index (Clean)	99.95	99.84	0.119%	0.12%	0.12%	-1.02%	-0.05%	1.73	1.70	1.50
Under 3 Bond Index (Return)	142.26	142.07	0.129%	0.18%	0.18%	1.08%	42.26%	1.73	1.70	1.50
Under 5 Bond Index (Clean)	107.31	107.15	0.142%	0.16%	0.16%	0.17%	7.31%	2.24	2.19	2.01
Under 5 Bond Index (Return)	153.70	153.47	0.151%	0.23%	0.23%	2.33%	53.70%	2.24	2.19	2.01
Under 10 Bond Index (Clean)	107.20	106.90	0.277%	0.41%	0.41%	2.43%	7.20%	4.50	4.36	3.25
Under 10 Bond Index (Return)	158.47	158.02	0.284%	0.47%	0.47%	4.61%	58.47%	4.50	4.36	3.25
5 Plus Bond Index (Clean)	108.85	108.46	0.360%	0.60%	0.60%	4.62%	8.85%	6.39	6.16	3.75
5 Plus Bond Index (Return)	170.31	169.69	0.366%	0.66%	0.66%	6.86%	70.31%	6.39	6.16	3.75
10 Plus Bond Index (Clean)	110.27	109.84	0.392%	0.81%	0.81%	6.97%	10.27%	8.96	8.59	4.33
10 Plus Bond Index (Return)	178.97	178.26	0.399%	0.87%	0.87%	9.31%	78.97%	8.96	8.59	4.33

## 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	102.00	1.86	170	103.87	0.00	7,599	7,751	7892
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.68	1.68	136	107.35	0.00	3,650	3,857	3918
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.04	7.24	316	122.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.50	0.97	77	108.47	0.00	10,168	10,931	11030
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.06	3.90	259	114.96	0.00	6,389	7,096	7345
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.24	3.19	259	110.43	0.00	9,257	9,925	10221
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.54	0.19	16	105.73	0.00	7,700	8,127	8142
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.37	4.19	259	117.55	0.00	6,780	7,682	7966
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.33	0.95	77	106.28	0.00	11,813	12,442	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.18	3.55	259	111.73	0.00	9,052	9,792	10114
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.52	1.13	106	100.65	0.00	5,020	4,996	5053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.58	1.67	113	111.25	0.00	11,745	12,871	13067

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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	8.10%	34.40%	26.10%	9.40%					8.10%	34.50%	26.10%	9.40%				
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%	4.70%				
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	11.40%	48.50%	36.90%	13.20%					11.30%	48.30%	36.50%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.90%	8.60%					7.50%		24.30%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.10%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	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%	11.70%				8.20%			9.50%	11.90%			
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	5.20%			6.00%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	100.00%			13.40%				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 04-Jul-2013	Previous Index Price 03-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	102.00	101.97	0.034%	-0.039%	-0.039%	-0.499%	0.15	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.68	105.60	0.076%	0.123%	0.123%	-0.346%	0.94	1.57	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	115.04	115.00	0.035%	0.218%	0.218%	1.538%	1.00	1.91	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.50	107.29	0.196%	0.226%	0.226%	0.905%	1.80	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.06	110.82	0.214%	0.300%	0.300%	1.374%	2.72	3.82	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.24	106.93	0.282%	0.315%	0.315%	2.642%	3.00	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.54	105.18	0.339%	0.430%	0.430%	4.304%	3.36	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.37	112.97	0.352%	0.392%	0.392%	3.292%	3.49	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	105.33	104.95	0.362%	0.535%	0.535%	4.499%	3.60	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.18	107.82	0.339%	0.822%	0.822%	4.370%	3.70	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.52	99.00	0.522%	0.902%	0.902%		3.96	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.58	109.16	0.392%	0.805%	0.805%	7.012%	4.33	8.96	8.59

Return Price Performance			Index Price 04-Jul-2013	Previous Index Price 03-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	103.87	103.82	0.044%	0.025%	0.025%	-2.347%	0.15	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.35	107.26	0.086%	0.190%	0.190%	-2.550%	0.94	1.57	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	122.28	122.22	0.052%	0.318%	0.318%	5.123%	1.00	1.91	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.25	0.205%	0.294%	0.294%	-1.189%	1.80	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.96	114.71	0.221%	0.369%	0.369%	3.879%	2.72	3.82	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.43	110.11	0.286%	0.374%	0.374%	4.783%	3.00	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.73	105.36	0.351%	0.499%	0.499%	2.110%	3.36	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.55	117.14	0.353%	0.461%	0.461%	5.951%	3.49	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	106.28	105.88	0.371%	0.600%	0.600%	2.228%	3.60	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.73	111.35	0.340%	0.871%	0.871%	6.749%	3.70	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.65	100.12	0.528%	0.958%	0.958%		3.96	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.25	110.81	0.399%	0.873%	0.873%	4.231%	4.33	8.96	8.59