

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 July, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 10-Jul-2013	Previous Close Value 09-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.41	107.59	-0.168%	0.66%	0.66%	3.22%	7.41%	5.09	4.92	3.47
All Bond Index (Return)	162.91	163.16	-0.154%	0.79%	0.79%	5.50%	62.91%	5.09	4.92	3.47
Under 3 Bond Index (Clean)	100.07	100.13	-0.063%	0.23%	0.23%	-0.91%	0.07%	1.72	1.69	1.41
Under 3 Bond Index (Return)	142.51	142.58	-0.050%	0.36%	0.36%	1.26%	42.51%	1.72	1.69	1.41
Under 5 Bond Index (Clean)	107.46	107.54	-0.066%	0.31%	0.31%	0.32%	7.46%	2.22	2.18	1.92
Under 5 Bond Index (Return)	154.03	154.11	-0.054%	0.44%	0.44%	2.55%	54.03%	2.22	2.18	1.92
Under 10 Bond Index (Clean)	107.41	107.58	-0.157%	0.61%	0.61%	2.64%	7.41%	4.49	4.35	3.21
Under 10 Bond Index (Return)	158.90	159.12	-0.143%	0.74%	0.74%	4.89%	58.90%	4.49	4.35	3.21
5 Plus Bond Index (Clean)	109.09	109.32	-0.215%	0.81%	0.81%	4.84%	9.09%	6.38	6.15	3.71
5 Plus Bond Index (Return)	170.79	171.13	-0.199%	0.94%	0.94%	7.16%	70.79%	6.38	6.15	3.71
10 Plus Bond Index (Clean)	110.45	110.71	-0.241%	0.97%	0.97%	7.14%	10.45%	8.95	8.58	4.32
10 Plus Bond Index (Return)	179.40	179.80	-0.224%	1.11%	1.11%	9.57%	79.40%	8.95	8.58	4.32

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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.91	1.93	176	103.84	0.00	7,599	7,744	7890	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.77	1.75	142	107.52	0.00	3,664	3,875	3940	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.91	7.38	322	122.29	0.00	7	8	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.79	1.05	83	108.83	0.00	10,168	10,960	11066	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	3.99	265	115.34	0.00	6,389	7,114	7369	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.39	3.27	265	110.66	0.00	9,257	9,941	10244	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.77	0.27	22	106.04	0.00	7,700	8,145	8165	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.57	4.28	265	117.85	0.00	6,780	7,704	7995	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.57	1.02	83	106.59	0.00	11,809	12,467	12587	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.51	3.63	265	112.14	0.00	9,052	9,822	10151	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.84	1.20	112	101.04	0.00	5,044	5,050	5111	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.76	1.76	119	111.52	0.00	11,745	12,891	13098	

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	All Bond	Under 3	Under 5	Under 10
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%	26.10%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.20%	13.00%	4.70%							4.00%	17.20%	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%	36.60%	13.10%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	8.60%							7.50%		24.30%	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	5.30%			6.10%	7.60%						5.20%			6.00%	7.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.50%	100.00%					13.40%				19.40%	100.00%
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jul-2013	Previous Index Price 09-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	101.91	101.95	-0.036%	-0.132%	-0.132%	-0.592%	0.21	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.77	105.88	-0.101%	0.213%	0.213%	-0.256%	0.84	1.56	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	114.91	115.00	-0.078%	0.105%	0.105%	1.423%	1.01	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.79	107.86	-0.068%	0.491%	0.491%	1.172%	1.69	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.44	-0.078%	0.564%	0.564%	1.641%	2.65	3.80	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.39	107.64	-0.232%	0.460%	0.460%	2.790%	2.96	4.68	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.77	105.99	-0.205%	0.652%	0.652%	4.534%	3.31	5.35	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.57	113.79	-0.198%	0.569%	0.569%	3.474%	3.45	5.28	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	105.57	105.78	-0.194%	0.766%	0.766%	4.739%	3.56	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.51	108.74	-0.210%	1.130%	1.130%	4.689%	3.64	6.11	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.84	100.06	-0.215%	1.230%	1.230%		3.92	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.76	110.02	-0.241%	0.966%	0.966%	7.182%	4.32	8.95	8.58

Return Price Performance			Index Price 10-Jul-2013	Previous Index Price 09-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	103.84	103.86	-0.026%	-0.004%	-0.004%	-2.375%	0.21	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.52	107.62	-0.088%	0.348%	0.348%	-2.396%	0.84	1.56	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	122.29	122.36	-0.055%	0.324%	0.324%	5.129%	1.01	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.83	108.89	-0.055%	0.628%	0.628%	-0.860%	1.69	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.34	115.41	-0.062%	0.704%	0.704%	4.225%	2.65	3.80	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.66	110.90	-0.215%	0.582%	0.582%	5.001%	2.96	4.68	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.04	106.24	-0.193%	0.789%	0.789%	2.405%	3.31	5.35	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.85	118.06	-0.177%	0.714%	0.714%	6.219%	3.45	5.28	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	106.59	106.79	-0.181%	0.899%	0.899%	2.532%	3.56	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.14	112.35	-0.190%	1.243%	1.243%	7.143%	3.64	6.11	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.04	101.24	-0.202%	1.345%	1.345%		3.92	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.52	111.77	-0.224%	1.113%	1.113%	4.478%	4.32	8.95	8.58