

Irish Stock Exchange Daily Bond Index Report

Thursday 13 June, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 13-Jun-2013	Previous Close Value 12-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.93	106.91	0.018%	-2.16%	0.17%	2.76%	6.93%	5.15	4.98	3.57
All Bond Index (Return)	161.69	161.64	0.029%	-1.97%	1.08%	4.71%	61.69%	5.15	4.98	3.57
Under 3 Bond Index (Clean)	99.92	99.91	0.003%	-0.86%	-0.77%	-1.06%	-0.08%	1.79	1.76	1.60
Under 3 Bond Index (Return)	141.87	141.85	0.014%	-0.71%	0.14%	0.80%	41.87%	1.79	1.76	1.60
Under 5 Bond Index (Clean)	107.26	107.26	0.002%	-1.11%	-0.32%	0.13%	7.26%	2.29	2.25	2.08
Under 5 Bond Index (Return)	153.25	153.24	0.012%	-0.95%	0.57%	2.03%	53.25%	2.29	2.25	2.08
Under 10 Bond Index (Clean)	106.91	106.89	0.023%	-2.03%	0.03%	2.16%	6.91%	4.56	4.41	3.33
Under 10 Bond Index (Return)	157.67	157.61	0.034%	-1.85%	0.91%	4.08%	57.67%	4.56	4.41	3.33
5 Plus Bond Index (Clean)	108.48	108.46	0.025%	-2.62%	0.40%	4.26%	8.48%	6.44	6.20	3.80
5 Plus Bond Index (Return)	169.32	169.26	0.037%	-2.42%	1.31%	6.24%	69.32%	6.44	6.20	3.80
10 Plus Bond Index (Clean)	110.16	110.18	-0.018%	-2.94%	1.12%	6.87%	10.16%	9.01	8.64	4.35
10 Plus Bond Index (Return)	178.30	178.31	-0.004%	-2.74%	2.17%	8.90%	78.30%	9.01	8.64	4.35

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	102.10	1.63	149	103.73	0.00	7,599	7,758	7882
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.66	1.42	115	107.08	0.00	3,650	3,856	3908
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.15	6.76	295	121.91	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.35	0.71	56	108.06	0.00	10,168	10,916	10988
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.99	3.59	238	114.58	0.00	6,389	7,091	7320
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.96	2.93	238	109.89	0.00	9,256	9,900	10171
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.21	4.34	360	109.55	0.00	7,700	8,101	8435
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.08	3.85	238	116.92	0.00	6,792	7,680	7941
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.85	0.69	56	105.54	0.00	11,809	12,381	12462
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.72	3.26	238	110.98	0.00	9,052	9,750	10045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.72	0.91	85	99.63	0.00	5,000	4,936	4981
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.48	1.36	92	110.84	0.00	11,745	12,858	13018

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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%	26.20%	9.40%			8.10%	34.60%	26.20%	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%	17.20%	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	11.50%	48.40%	36.80%	13.30%			11.30%	48.20%	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%		8.70%			10.00%	12.60%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.70%		8.20%			9.40%	11.80%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%		12.80%			14.80%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%		10.30%			11.90%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%		5.10%			5.90%	7.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 13-Jun-2013	Previous Index Price 12-Jun-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.10	102.09	0.013%	-0.149%	-0.392%	-0.407%	0.36	0.58	0.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.66	105.68	-0.019%	-0.651%	-0.448%	-0.365%	1.06	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	115.15	115.15	0.000%	-0.415%	-0.741%	1.635%	1.13	1.97	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.35	0.005%	-1.430%	-0.487%	0.767%	1.91	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.99	111.00	-0.005%	-1.913%	0.081%	1.314%	2.77	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.96	106.83	0.126%	-2.242%	-0.019%	2.379%	3.06	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.21	105.14	0.068%	-2.552%	0.205%	3.978%	3.43	5.42	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.08	113.04	0.033%	-2.427%	-0.126%	3.025%	3.55	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	104.85	104.83	0.011%	-2.592%	0.112%	4.020%	3.68	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.72	107.72	0.000%	-2.712%	0.265%	3.922%	3.77	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.72	98.79	-0.066%	-2.876%	1.449%		4.06	8.21	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.48	109.50	-0.018%	-2.942%	1.119%	6.906%	4.35	9.01	8.64

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 13-Jun-2013	Previous Index Price 12-Jun-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.73	103.71	0.022%	-0.010%	0.427%	-2.475%	0.36	0.58	0.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.08	107.08	-0.007%	-0.495%	0.445%	-2.803%	1.06	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	121.91	121.89	0.018%	-0.150%	0.709%	4.803%	1.13	1.97	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	108.06	108.04	0.016%	-1.274%	-3.703%	-1.564%	1.91	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.58	114.57	0.009%	-1.689%	1.103%	3.534%	2.77	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.89	109.75	0.134%	-2.043%	0.853%	4.277%	3.06	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.47	0.078%	-2.317%	1.054%	5.796%	3.43	5.42	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.92	116.87	0.046%	-2.177%	0.951%	5.382%	3.55	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	105.54	105.51	0.023%	-2.431%	-3.151%	1.514%	3.68	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.98	110.96	0.012%	-2.482%	1.222%	6.030%	3.77	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.63	99.68	-0.055%	-2.718%	2.293%		4.06	8.21	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.84	110.84	-0.005%	-2.742%	2.168%	3.839%	4.35	9.01	8.64