

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 June, 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 20-Jun-2013	Previous Close Value 19-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.90	107.93	-0.949%	-2.18%	0.15%	2.74%	6.90%	5.13	4.96	3.57
All Bond Index (Return)	161.78	163.28	-0.921%	-1.91%	1.14%	4.77%	61.78%	5.13	4.96	3.57
Under 3 Bond Index (Clean)	99.88	100.11	-0.221%	-0.89%	-0.80%	-1.09%	-0.12%	1.77	1.74	1.59
Under 3 Bond Index (Return)	141.94	142.23	-0.207%	-0.66%	0.19%	0.85%	41.94%	1.77	1.74	1.59
Under 5 Bond Index (Clean)	107.22	107.56	-0.316%	-1.15%	-0.36%	0.10%	7.22%	2.27	2.23	2.08
Under 5 Bond Index (Return)	153.33	153.79	-0.299%	-0.90%	0.62%	2.08%	53.33%	2.27	2.23	2.08
Under 10 Bond Index (Clean)	106.91	107.81	-0.828%	-2.03%	0.03%	2.16%	6.91%	4.54	4.39	3.32
Under 10 Bond Index (Return)	157.80	159.07	-0.802%	-1.77%	1.00%	4.16%	57.80%	4.54	4.39	3.32
5 Plus Bond Index (Clean)	108.46	109.81	-1.231%	-2.65%	0.37%	4.24%	8.46%	6.42	6.19	3.81
5 Plus Bond Index (Return)	169.42	171.47	-1.198%	-2.36%	1.37%	6.30%	69.42%	6.42	6.19	3.81
10 Plus Bond Index (Clean)	109.93	111.85	-1.716%	-3.14%	0.91%	6.65%	9.93%	8.99	8.62	4.37
10 Plus Bond Index (Return)	178.10	181.15	-1.681%	-2.85%	2.06%	8.78%	78.10%	8.99	8.62	4.37

## 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	1.71	156	103.71	0.00	7,599	7,751	7881
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.67	1.50	122	107.17	0.00	3,650	3,857	3912
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.98	6.92	302	121.90	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.35	0.79	63	108.14	0.00	10,168	10,916	10997
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.95	3.69	245	114.64	0.00	6,389	7,089	7325
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.94	3.02	245	109.96	0.00	9,256	9,898	10177
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.18	0.02	2	105.20	0.00	7,700	8,099	8100
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.10	3.96	245	117.06	0.00	6,772	7,658	7926
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.98	0.78	63	105.75	0.00	11,809	12,396	12488
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.71	3.36	245	111.06	0.00	9,052	9,750	10054
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.71	0.98	92	99.69	0.00	5,010	4,945	4995
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.25	1.47	99	110.71	0.00	11,745	12,832	13004

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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%	34.40%	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	4.10%	17.10%	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	11.50%	48.40%	36.90%	13.30%							11.40%	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%							7.60%		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	10.20%			11.80%	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%	7.50%						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%
									<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 20-Jun-2013	Previous Index Price 19-Jun-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	102.11	-0.103%	-0.244%	-0.488%	-0.502%	0.41	0.56	0.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.67	105.86	-0.182%	-0.639%	-0.436%	-0.354%	1.02	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	114.98	115.03	-0.043%	-0.562%	-0.888%	1.485%	1.15	1.95	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.69	-0.318%	-1.432%	-0.489%	0.764%	1.89	2.69	2.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.95	111.64	-0.618%	-1.949%	0.045%	1.278%	2.77	3.85	3.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.94	107.78	-0.779%	-2.262%	-0.039%	2.358%	3.06	4.73	4.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.18	106.33	-1.084%	-2.584%	0.171%	3.943%	3.43	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.10	114.30	-1.057%	-2.410%	-0.109%	3.043%	3.55	5.33	5.14
IE0034074488	3407448	4.5 Treas Bnd 2020	104.98	106.18	-1.130%	-2.471%	0.236%	4.149%	3.66	6.00	5.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.71	109.09	-1.262%	-2.719%	0.259%	3.915%	3.77	6.16	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.71	100.29	-1.573%	-2.886%	1.439%		4.06	8.19	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.25	111.16	-1.716%	-3.143%	0.910%	6.684%	4.37	8.99	8.62

Return Price Performance			Index Price 20-Jun-2013	Previous Index Price 19-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.71	103.80	-0.091%	-0.029%	0.408%	-2.493%	0.41	0.56	0.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.17	107.35	-0.168%	-0.403%	0.538%	-2.713%	1.02	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	121.90	121.93	-0.022%	-0.157%	0.701%	4.795%	1.15	1.95	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	108.14	108.47	-0.304%	-1.195%	-3.626%	-1.486%	1.89	2.69	2.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.64	115.32	-0.585%	-1.633%	1.161%	3.594%	2.77	3.85	3.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.96	110.79	-0.747%	-1.986%	0.911%	4.337%	3.06	4.73	4.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.20	106.34	-1.073%	-6.196%	-2.959%	1.594%	3.43	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.06	118.25	-1.008%	-2.066%	1.066%	5.502%	3.55	5.33	5.14
IE0034074488	3407448	4.5 Treas Bnd 2020	105.75	106.94	-1.110%	-2.231%	-2.952%	1.723%	3.66	6.00	5.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.06	112.43	-1.212%	-2.404%	1.303%	6.115%	3.77	6.16	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.69	101.26	-1.548%	-2.655%	2.359%		4.06	8.19	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.71	112.61	-1.681%	-2.851%	2.054%	3.723%	4.37	8.99	8.62