

# Irish Stock Exchange Daily Bond Index Report

Friday 28 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 28-Jun-2013	Previous Close Value 27-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.71	106.77	-0.058%	-2.37%	-0.04%	2.55%	6.71%	5.11	4.93	3.60
All Bond Index (Return)	161.64	161.71	-0.045%	-2.00%	1.05%	4.68%	61.64%	5.11	4.93	3.60
Under 3 Bond Index (Clean)	99.84	99.82	0.021%	-0.94%	-0.85%	-1.14%	-0.16%	1.75	1.72	1.59
Under 3 Bond Index (Return)	142.00	141.95	0.031%	-0.62%	0.23%	0.89%	42.00%	1.75	1.72	1.59
Under 5 Bond Index (Clean)	107.13	107.12	0.010%	-1.23%	-0.44%	0.01%	7.13%	2.25	2.21	2.09
Under 5 Bond Index (Return)	153.35	153.32	0.021%	-0.89%	0.64%	2.09%	53.35%	2.25	2.21	2.09
Under 10 Bond Index (Clean)	106.77	106.82	-0.054%	-2.17%	-0.11%	2.02%	6.77%	4.51	4.37	3.35
Under 10 Bond Index (Return)	157.73	157.80	-0.042%	-1.81%	0.96%	4.12%	57.73%	4.51	4.37	3.35
5 Plus Bond Index (Clean)	108.21	108.30	-0.089%	-2.87%	0.14%	4.00%	8.21%	6.40	6.16	3.84
5 Plus Bond Index (Return)	169.20	169.33	-0.074%	-2.49%	1.24%	6.16%	69.20%	6.40	6.16	3.84
10 Plus Bond Index (Clean)	109.39	109.48	-0.080%	-3.62%	0.41%	6.12%	9.39%	8.96	8.58	4.43
10 Plus Bond Index (Return)	177.42	177.54	-0.065%	-3.22%	1.67%	8.36%	77.42%	8.96	8.58	4.43

## 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	102.04	1.80	164	103.84	0.00	7,599	7,754	7890
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.55	1.60	130	107.15	0.00	3,650	3,852	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.79	7.10	310	121.89	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	0.90	71	108.15	0.00	10,168	10,906	10997
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.72	3.81	253	114.54	0.00	6,389	7,074	7318
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.90	3.12	253	110.02	0.00	9,256	9,894	10183
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.09	0.12	10	105.21	0.00	7,719	8,112	8121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.93	4.09	253	117.02	0.00	6,777	7,652	7930
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.77	0.88	71	105.64	0.00	11,813	12,376	12480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.30	3.47	253	110.76	0.00	9,055	9,716	10030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.63	1.07	100	99.70	0.00	5,011	4,942	4996
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.71	1.58	107	110.29	0.00	11,745	12,768	12954

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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	8.20%	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%	17.10%	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	11.50%	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%	15.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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%			15.00%	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%	14.80%				10.40%			12.00%	15.00%			
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	13.40%				19.50%	100.00%			13.40%				19.40%	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>

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## Bond Index Constituent

Clean Price Performance			Index Price 28-Jun-2013	Previous Index Price 27-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	102.04	102.02	0.027%	-0.202%	-0.446%	-0.460%	0.19	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.55	105.56	-0.014%	-0.754%	-0.551%	-0.469%	1.05	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	114.79	114.82	-0.022%	-0.726%	-1.052%	1.317%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.23	0.028%	-1.517%	-0.575%	0.678%	1.90	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.72	110.75	-0.024%	-2.149%	-0.160%	1.071%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.90	106.91	-0.009%	-2.299%	-0.077%	2.319%	3.07	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.09	105.16	-0.067%	-2.665%	0.089%	3.857%	3.44	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	112.87	0.049%	-2.557%	-0.259%	2.888%	3.57	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	104.77	105.04	-0.262%	-2.664%	0.038%	3.944%	3.69	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.30	107.37	-0.067%	-3.089%	-0.123%	3.520%	3.83	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.63	98.75	-0.125%	-2.964%	1.356%		4.07	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.71	108.80	-0.080%	-3.622%	0.411%	6.157%	4.43	8.96	8.58

Return Price Performance			Index Price 28-Jun-2013	Previous Index Price 27-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	103.84	103.80	0.038%	0.096%	0.533%	-2.371%	0.19	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.15	107.15	-0.003%	-0.426%	0.515%	-2.735%	1.05	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	121.89	121.90	-0.002%	-0.163%	0.696%	4.789%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	108.15	108.11	0.039%	-1.188%	-3.619%	-1.478%	1.90	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.54	114.55	-0.010%	-1.725%	1.067%	3.497%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	110.01	0.003%	-1.933%	0.965%	4.393%	3.07	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.21	105.27	-0.055%	-6.188%	-2.951%	1.603%	3.44	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.02	116.94	0.062%	-2.099%	1.032%	5.465%	3.57	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.64	105.91	-0.248%	-2.332%	-3.052%	1.618%	3.69	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.76	110.82	-0.053%	-2.669%	1.029%	5.827%	3.83	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.70	99.81	-0.112%	-2.650%	2.365%		4.07	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.29	110.36	-0.065%	-3.220%	1.666%	3.329%	4.43	8.96	8.58