

# Irish Stock Exchange Daily Bond Index Report

Wednesday 12 June, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 12-Jun-2013	Previous Close Value 11-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.91	106.33	0.551%	-2.18%	0.16%	2.75%	6.91%	5.14	4.96	3.57
All Bond Index (Return)	161.64	160.75	0.553%	-1.99%	1.05%	4.68%	61.64%	5.14	4.96	3.57
Under 3 Bond Index (Clean)	99.91	99.84	0.078%	-0.86%	-0.77%	-1.06%	-0.09%	1.79	1.76	1.61
Under 3 Bond Index (Return)	141.85	141.73	0.088%	-0.72%	0.13%	0.79%	41.85%	1.79	1.76	1.61
Under 5 Bond Index (Clean)	107.26	107.13	0.122%	-1.11%	-0.33%	0.13%	7.26%	2.30	2.25	2.08
Under 5 Bond Index (Return)	153.24	153.03	0.132%	-0.96%	0.56%	2.02%	53.24%	2.30	2.25	2.08
Under 10 Bond Index (Clean)	106.89	106.40	0.455%	-2.06%	0.00%	2.13%	6.89%	4.54	4.39	3.33
Under 10 Bond Index (Return)	157.61	156.90	0.457%	-1.88%	0.88%	4.04%	57.61%	4.54	4.39	3.33
5 Plus Bond Index (Clean)	108.46	107.65	0.747%	-2.65%	0.37%	4.24%	8.46%	6.41	6.18	3.81
5 Plus Bond Index (Return)	169.26	168.01	0.743%	-2.45%	1.28%	6.20%	69.26%	6.41	6.18	3.81
10 Plus Bond Index (Clean)	110.18	108.90	1.175%	-2.92%	1.14%	6.88%	10.18%	9.02	8.64	4.35
10 Plus Bond Index (Return)	178.31	176.24	1.175%	-2.74%	2.17%	8.90%	78.31%	9.02	8.64	4.35

## 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	102.09	1.62	148	103.71	0.00	7,599	7,757	7880
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.68	1.41	114	107.08	0.00	3,650	3,857	3908
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.15	6.74	294	121.89	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.35	0.69	55	108.04	0.00	10,168	10,916	10986
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.00	3.57	237	114.57	0.00	6,389	7,092	7320
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.83	2.92	237	109.75	0.00	9,256	9,887	10158
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.14	4.33	359	109.47	0.00	7,700	8,096	8429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.04	3.83	237	116.87	0.00	6,792	7,677	7937
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.83	0.68	55	105.51	0.00	11,809	12,379	12460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.72	3.25	237	110.96	0.00	9,052	9,750	10044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.79	0.90	84	99.68	0.00	5,000	4,939	4984
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.50	1.35	91	110.84	0.00	11,745	12,868	13026

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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	4.10%	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%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jun-2013	Previous Index Price 11-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	102.09	102.13	-0.042%	-0.161%	-0.405%	-0.419%	0.40	0.58	0.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.68	105.63	0.043%	-0.632%	-0.429%	-0.346%	1.06	1.63	1.62
IE0004680173	0468017	8.25 Treas Bnd 2015	115.15	115.21	-0.052%	-0.415%	-0.741%	1.635%	1.14	1.97	1.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.35	107.16	0.175%	-1.434%	-0.491%	0.762%	1.91	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.00	110.70	0.264%	-1.909%	0.086%	1.319%	2.77	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.83	106.45	0.357%	-2.365%	-0.145%	2.249%	3.09	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.14	104.66	0.459%	-2.618%	0.136%	3.907%	3.44	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.04	112.42	0.547%	-2.459%	-0.159%	2.991%	3.56	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	104.83	104.14	0.667%	-2.603%	0.100%	4.008%	3.69	6.02	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.72	106.87	0.791%	-2.712%	0.265%	3.922%	3.77	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.79	97.50	1.315%	-2.812%	1.516%		4.05	8.21	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.50	108.22	1.175%	-2.924%	1.138%	6.926%	4.35	9.02	8.64

Return Price Performance			Index Price 12-Jun-2013	Previous Index Price 11-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	103.74	-0.030%	-0.032%	0.405%	-2.496%	0.40	0.58	0.58
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.08	107.03	0.053%	-0.488%	0.452%	-2.796%	1.06	1.63	1.62
IE0004680173	0468017	8.25 Treas Bnd 2015	121.89	121.93	-0.030%	-0.168%	0.691%	4.784%	1.14	1.97	1.95
IE0006857530	0685753	4.6 Treas Bnd 2016	108.04	107.84	0.185%	-1.289%	-3.718%	-1.580%	1.91	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	114.26	0.269%	-1.698%	1.094%	3.525%	2.77	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.36	0.358%	-2.174%	0.718%	4.137%	3.09	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	108.97	0.451%	-2.392%	0.976%	5.714%	3.44	5.20	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.87	116.24	0.543%	-2.222%	0.905%	5.333%	3.56	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	105.51	104.80	0.676%	-2.454%	-3.173%	1.491%	3.69	6.02	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.96	110.10	0.780%	-2.494%	1.210%	6.017%	3.77	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.68	98.39	1.315%	-2.665%	2.349%		4.05	8.21	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.84	109.55	1.175%	-2.738%	2.173%	3.844%	4.35	9.02	8.64