

# Irish Stock Exchange Daily Bond Index Report

Tuesday 18 June, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 18-Jun-2013	Previous Close Value 17-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.97	107.84	0.122%	-1.21%	1.15%	3.76%	7.97%	5.16	5.00	3.38
All Bond Index (Return)	163.32	163.11	0.132%	-0.97%	2.10%	5.77%	63.32%	5.16	5.00	3.38
Under 3 Bond Index (Clean)	100.17	100.13	0.042%	-0.61%	-0.52%	-0.81%	0.17%	1.78	1.75	1.45
Under 3 Bond Index (Return)	142.30	142.23	0.053%	-0.40%	0.45%	1.11%	42.30%	1.78	1.75	1.45
Under 5 Bond Index (Clean)	107.64	107.56	0.074%	-0.76%	0.03%	0.49%	7.64%	2.29	2.25	1.92
Under 5 Bond Index (Return)	153.88	153.75	0.085%	-0.54%	0.99%	2.45%	53.88%	2.29	2.25	1.92
Under 10 Bond Index (Clean)	107.85	107.71	0.128%	-1.18%	0.90%	3.05%	7.85%	4.56	4.42	3.13
Under 10 Bond Index (Return)	159.11	158.89	0.137%	-0.95%	1.84%	5.03%	59.11%	4.56	4.42	3.13
5 Plus Bond Index (Clean)	109.84	109.68	0.144%	-1.41%	1.65%	5.57%	9.84%	6.44	6.22	3.61
5 Plus Bond Index (Return)	171.50	171.23	0.153%	-1.17%	2.61%	7.60%	71.50%	6.44	6.22	3.61
10 Plus Bond Index (Clean)	111.91	111.82	0.086%	-1.40%	2.73%	8.57%	11.91%	9.03	8.67	4.17
10 Plus Bond Index (Return)	181.22	181.04	0.098%	-1.15%	3.84%	10.68%	81.22%	9.03	8.67	4.17

## 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	102.12	1.69	154	103.80	0.00	7,599	7,759	7888
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.89	1.48	120	107.37	0.00	3,650	3,865	3919
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.08	6.88	300	121.96	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	0.77	61	108.58	0.00	10,168	10,963	11041
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.76	3.66	243	115.42	0.00	6,389	7,141	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.80	3.00	243	110.80	0.00	9,256	9,978	10255
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.30	0.00	0	106.30	4.40	7,700	8,185	8524
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.33	3.93	243	118.26	0.00	6,772	7,765	8032
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.18	0.75	61	106.93	0.00	11,809	12,539	12627
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.18	3.33	243	112.51	0.00	9,052	9,883	10184
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.27	0.96	90	101.23	0.00	5,010	5,023	5072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.22	1.44	97	112.65	0.00	11,745	13,063	13231

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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%	34.30%	26.10%	9.30%					8.00%	34.50%	26.10%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.70%					4.00%	17.10%	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	11.40%	48.50%	36.90%	13.20%					11.20%	48.30%	36.50%	13.00%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	8.60%					7.50%		24.40%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.40%			12.10%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.30%				8.70%			10.00%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.70%				8.20%			9.50%	11.80%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.90%				12.90%			14.90%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				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	13.60%				19.70%	100.00%			13.50%				19.50%	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 18-Jun-2013	Previous Index Price 17-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	102.12	102.11	0.005%	-0.132%	-0.376%	-0.390%	0.28	0.57	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.89	105.86	0.033%	-0.433%	-0.229%	-0.146%	0.91	1.62	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	115.08	115.12	-0.035%	-0.476%	-0.802%	1.573%	1.14	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	107.74	0.072%	-1.007%	-0.060%	1.199%	1.74	2.70	2.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.76	111.56	0.177%	-1.233%	0.775%	2.017%	2.59	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.80	107.63	0.155%	-1.474%	0.766%	3.183%	2.90	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.30	106.14	0.149%	-1.544%	1.241%	5.053%	3.23	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.33	114.16	0.149%	-1.344%	0.982%	4.168%	3.35	5.34	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	106.18	105.99	0.181%	-1.352%	1.386%	5.345%	3.47	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.18	109.00	0.172%	-1.386%	1.632%	5.338%	3.55	6.18	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.27	100.16	0.110%	-1.353%	3.040%		3.87	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.22	111.12	0.085%	-1.399%	2.727%	8.605%	4.17	9.03	8.67

Return Price Performance			Index Price 18-Jun-2013	Previous Index Price 17-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	103.80	103.79	0.015%	0.061%	0.498%	-2.406%	0.28	0.57	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.37	107.32	0.044%	-0.222%	0.720%	-2.536%	0.91	1.62	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	121.96	121.97	-0.014%	-0.113%	0.746%	4.842%	1.14	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	108.58	108.49	0.083%	-0.796%	-3.237%	-1.088%	1.74	2.70	2.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.42	115.21	0.185%	-0.964%	1.850%	4.299%	2.59	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.80	110.62	0.163%	-1.239%	1.680%	5.133%	2.90	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.30	110.53	-3.827%	-5.216%	-1.945%	2.656%	3.23	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.26	118.07	0.158%	-1.059%	2.105%	6.586%	3.35	5.34	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	106.93	106.73	0.192%	-1.140%	-1.869%	2.858%	3.47	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.51	112.31	0.179%	-1.133%	2.623%	7.497%	3.55	6.18	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.23	101.11	0.120%	-1.155%	3.937%		3.87	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.65	112.54	0.098%	-1.150%	3.840%	5.539%	4.17	9.03	8.67