

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 June, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Jun-2013	Previous Close Value 18-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.93	107.97	-0.040%	-1.25%	1.11%	3.72%	7.93%	5.16	4.99	3.38
All Bond Index (Return)	163.28	163.32	-0.028%	-1.00%	2.08%	5.74%	63.28%	5.16	4.99	3.38
Under 3 Bond Index (Clean)	100.11	100.17	-0.062%	-0.67%	-0.58%	-0.87%	0.11%	1.77	1.75	1.47
Under 3 Bond Index (Return)	142.23	142.30	-0.050%	-0.45%	0.40%	1.06%	42.23%	1.77	1.75	1.47
Under 5 Bond Index (Clean)	107.56	107.64	-0.072%	-0.83%	-0.04%	0.42%	7.56%	2.28	2.24	1.94
Under 5 Bond Index (Return)	153.79	153.88	-0.060%	-0.60%	0.93%	2.39%	53.79%	2.28	2.24	1.94
Under 10 Bond Index (Clean)	107.81	107.85	-0.038%	-1.22%	0.86%	3.01%	7.81%	4.55	4.41	3.14
Under 10 Bond Index (Return)	159.07	159.11	-0.026%	-0.97%	1.81%	5.01%	59.07%	4.55	4.41	3.14
5 Plus Bond Index (Clean)	109.81	109.84	-0.025%	-1.43%	1.62%	5.54%	9.81%	6.44	6.22	3.61
5 Plus Bond Index (Return)	171.47	171.50	-0.013%	-1.18%	2.60%	7.59%	71.47%	6.44	6.22	3.61
10 Plus Bond Index (Clean)	111.85	111.91	-0.054%	-1.45%	2.67%	8.51%	11.85%	9.02	8.66	4.17
10 Plus Bond Index (Return)	181.15	181.22	-0.040%	-1.19%	3.80%	10.64%	81.15%	9.02	8.66	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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.11	1.70	155	103.80	0.00	7,599	7,759	7888
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.86	1.49	121	107.35	0.00	3,650	3,864	3918
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.03	6.90	301	121.93	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.69	0.78	62	108.47	0.00	10,168	10,951	11030
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.64	3.68	244	115.32	0.00	6,389	7,133	7368
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.78	3.01	244	110.79	0.00	9,256	9,975	10254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.33	0.01	1	106.34	0.00	7,700	8,187	8188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.30	3.94	244	118.25	0.00	6,772	7,740	8007
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.18	0.76	62	106.94	0.00	11,809	12,538	12628
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.09	3.34	244	112.43	0.00	9,052	9,874	10177
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.29	0.97	91	101.26	0.00	5,010	5,024	5073
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.16	1.45	98	112.61	0.00	11,745	13,056	13226

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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%	26.10%	9.30%					8.10%	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%	17.20%	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	11.40%	48.50%	36.90%	13.20%					11.30%	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%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.40%			9.70%	12.10%			
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%			15.10%	18.90%				12.90%			14.90%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	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%	7.60%				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%				19.60%	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 19-Jun-2013	Previous Index Price 18-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	102.11	102.12	-0.010%	-0.142%	-0.385%	-0.400%	0.24	0.56	0.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.86	105.89	-0.025%	-0.458%	-0.254%	-0.172%	0.91	1.61	1.60
IE0004680173	0468017	8.25 Treas Bnd 2015	115.03	115.08	-0.043%	-0.519%	-0.845%	1.529%	1.13	1.95	1.93
IE0006857530	0685753	4.6 Treas Bnd 2016	107.69	107.81	-0.111%	-1.117%	-0.171%	1.086%	1.77	2.69	2.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.76	-0.107%	-1.339%	0.667%	1.908%	2.61	3.86	3.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.78	107.80	-0.020%	-1.494%	0.746%	3.162%	2.90	4.74	4.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.33	106.30	0.028%	-1.516%	1.270%	5.083%	3.22	5.41	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.30	114.33	-0.024%	-1.368%	0.958%	4.144%	3.35	5.34	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	106.18	106.18	-0.005%	-1.356%	1.382%	5.340%	3.47	6.00	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.09	109.18	-0.090%	-1.475%	1.541%	5.244%	3.57	6.17	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.29	100.27	0.020%	-1.333%	3.060%		3.86	8.21	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.16	111.22	-0.054%	-1.452%	2.671%	8.547%	4.17	9.02	8.66

Return Price Performance			Index Price 19-Jun-2013	Previous Index Price 18-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	103.80	0.001%	0.062%	0.499%	-2.405%	0.24	0.56	0.56
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.35	107.37	-0.014%	-0.236%	0.706%	-2.550%	0.91	1.61	1.60
IE0004680173	0468017	8.25 Treas Bnd 2015	121.93	121.96	-0.022%	-0.135%	0.724%	4.818%	1.13	1.95	1.93
IE0006857530	0685753	4.6 Treas Bnd 2016	108.47	108.58	-0.099%	-0.894%	-3.332%	-1.185%	1.77	2.69	2.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.42	-0.091%	-1.054%	1.757%	4.204%	2.61	3.86	3.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.79	110.80	-0.009%	-1.248%	1.671%	5.123%	2.90	4.74	4.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.34	106.30	0.040%	-5.179%	-1.907%	2.696%	3.22	5.41	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.25	118.26	-0.009%	-1.068%	2.095%	6.576%	3.35	5.34	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	106.94	106.93	0.007%	-1.133%	-1.863%	2.865%	3.47	6.00	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.43	112.51	-0.075%	-1.207%	2.547%	7.417%	3.57	6.17	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.26	101.23	0.031%	-1.125%	3.968%		3.86	8.21	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.61	112.65	-0.040%	-1.190%	3.799%	5.497%	4.17	9.02	8.66