

Irish Stock Exchange Daily Bond Index Report

Monday 24 June, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Jun-2013	Previous Close Value 21-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.13	106.78	-0.610%	-2.90%	-0.58%	1.99%	6.13%	5.11	4.93	3.71
All Bond Index (Return)	160.70	161.61	-0.563%	-2.57%	0.46%	4.07%	60.70%	5.11	4.93	3.71
Under 3 Bond Index (Clean)	99.63	99.82	-0.187%	-1.14%	-1.05%	-1.34%	-0.37%	1.76	1.73	1.73
Under 3 Bond Index (Return)	141.65	141.86	-0.152%	-0.86%	-0.02%	0.64%	41.65%	1.76	1.73	1.73
Under 5 Bond Index (Clean)	106.88	107.14	-0.240%	-1.46%	-0.67%	-0.22%	6.88%	2.27	2.22	2.21
Under 5 Bond Index (Return)	152.93	153.23	-0.201%	-1.16%	0.36%	1.81%	52.93%	2.27	2.22	2.21
Under 10 Bond Index (Clean)	106.25	106.80	-0.512%	-2.64%	-0.59%	1.53%	6.25%	4.52	4.37	3.46
Under 10 Bond Index (Return)	156.91	157.65	-0.468%	-2.32%	0.43%	3.58%	56.91%	4.52	4.37	3.46
5 Plus Bond Index (Clean)	107.47	108.31	-0.776%	-3.53%	-0.54%	3.29%	7.47%	6.41	6.16	3.95
5 Plus Bond Index (Return)	167.98	169.21	-0.726%	-3.19%	0.51%	5.40%	67.98%	6.41	6.16	3.95
10 Plus Bond Index (Clean)	108.36	109.72	-1.233%	-4.52%	-0.53%	5.12%	8.36%	8.96	8.58	4.54
10 Plus Bond Index (Return)	175.69	177.78	-1.177%	-4.17%	0.67%	7.30%	75.69%	8.96	8.58	4.54

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	102.02	1.75	160	103.77	0.00	7,599	7,752	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.39	1.55	126	106.94	0.00	3,630	3,847	3903
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.82	7.01	306	121.83	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.88	0.84	67	107.72	0.00	10,168	10,868	10954
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.37	3.75	249	114.12	0.00	6,389	7,052	7291
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.34	3.07	249	109.41	0.00	9,256	9,842	10126
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.50	0.07	6	104.57	0.00	7,700	8,047	8052
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.23	4.03	249	116.25	0.00	6,767	7,599	7872
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.11	0.83	67	104.93	0.00	11,809	12,294	12391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.76	3.41	249	110.17	0.00	9,052	9,664	9972
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.51	1.03	96	98.54	0.00	5,007	4,885	4937
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.69	1.52	103	109.21	0.00	11,745	12,648	12827

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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%	34.50%	26.30%	9.50%					8.20%	34.70%	26.20%	9.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.10%	13.00%	4.70%					4.10%	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%	36.80%	13.30%					11.40%	48.10%	36.50%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		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%			9.80%	12.40%				8.40%			9.70%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.70%				8.20%			9.40%	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%	14.90%				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%				5.10%			5.90%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%			13.30%				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 24-Jun-2013	Previous Index Price 21-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	102.02	102.01	0.005%	-0.227%	-0.470%	-0.485%	0.34	0.55	0.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.39	105.61	-0.205%	-0.905%	-0.702%	-0.620%	1.17	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	114.82	115.00	-0.157%	-0.701%	-1.026%	1.343%	1.20	1.94	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	106.88	107.22	-0.317%	-1.864%	-0.925%	0.323%	2.05	2.68	2.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.37	110.82	-0.409%	-2.461%	-0.478%	0.749%	2.90	3.85	3.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.34	106.80	-0.435%	-2.810%	-0.600%	1.783%	3.18	4.72	4.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.50	105.11	-0.578%	-3.209%	-0.471%	3.276%	3.55	5.39	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.23	112.98	-0.671%	-3.161%	-0.877%	2.250%	3.69	5.32	5.13
IE0034074488	3407448	4.5 Treas Bnd 2020	104.11	104.86	-0.715%	-3.280%	-0.595%	3.286%	3.80	5.99	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.76	107.53	-0.713%	-3.577%	-0.626%	2.999%	3.92	6.15	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.51	98.54	-1.043%	-4.066%	0.206%		4.22	8.18	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.69	109.03	-1.234%	-4.526%	-0.531%	5.161%	4.54	8.96	8.58

Return Price Performance			Index Price 24-Jun-2013	Previous Index Price 21-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	103.77	103.73	0.037%	0.030%	0.467%	-2.436%	0.34	0.55	0.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.94	107.12	-0.168%	-0.620%	0.319%	-2.925%	1.17	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	121.83	121.94	-0.091%	-0.213%	0.645%	4.737%	1.20	1.94	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.72	108.03	-0.280%	-1.579%	-4.000%	-1.868%	2.05	2.68	2.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.12	114.53	-0.355%	-2.079%	0.702%	3.124%	2.90	3.85	3.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.84	-0.390%	-2.477%	0.406%	3.815%	3.18	4.72	4.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.57	105.14	-0.544%	-6.755%	-3.538%	0.989%	3.55	5.39	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.25	116.96	-0.606%	-2.739%	0.371%	4.776%	3.69	5.32	5.13
IE0034074488	3407448	4.5 Treas Bnd 2020	104.93	105.64	-0.675%	-2.990%	-3.706%	0.933%	3.80	5.99	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.17	110.90	-0.656%	-3.192%	0.486%	5.259%	3.92	6.15	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.54	99.53	-1.000%	-3.785%	1.172%		4.22	8.18	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.21	110.51	-1.177%	-4.168%	0.670%	2.317%	4.54	8.96	8.58