

# Irish Stock Exchange Daily Bond Index Report

Thursday 27 June, 2013

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## Bond Indices Performance

Index	Close Value 27-Jun-2013	Previous Close Value 26-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.77	106.00	0.722%	-2.31%	0.02%	2.61%	6.77%	5.11	4.93	3.59
All Bond Index (Return)	161.71	160.55	0.721%	-1.95%	1.10%	4.72%	61.71%	5.11	4.93	3.59
Under 3 Bond Index (Clean)	99.82	99.66	0.160%	-0.96%	-0.87%	-1.16%	-0.18%	1.75	1.72	1.60
Under 3 Bond Index (Return)	141.95	141.71	0.169%	-0.65%	0.20%	0.86%	41.95%	1.75	1.72	1.60
Under 5 Bond Index (Clean)	107.12	106.88	0.229%	-1.24%	-0.45%	0.00%	7.12%	2.25	2.21	2.10
Under 5 Bond Index (Return)	153.32	152.95	0.237%	-0.91%	0.61%	2.07%	53.32%	2.25	2.21	2.10
Under 10 Bond Index (Clean)	106.82	106.14	0.641%	-2.11%	-0.06%	2.07%	6.82%	4.52	4.37	3.34
Under 10 Bond Index (Return)	157.80	156.79	0.641%	-1.77%	1.00%	4.17%	57.80%	4.52	4.37	3.34
5 Plus Bond Index (Clean)	108.30	107.29	0.946%	-2.78%	0.23%	4.09%	8.30%	6.40	6.17	3.83
5 Plus Bond Index (Return)	169.33	167.75	0.941%	-2.42%	1.31%	6.24%	69.33%	6.40	6.17	3.83
10 Plus Bond Index (Clean)	109.48	108.13	1.247%	-3.54%	0.50%	6.20%	9.48%	8.97	8.59	4.42
10 Plus Bond Index (Return)	177.54	175.36	1.243%	-3.16%	1.73%	8.43%	77.54%	8.97	8.59	4.42

## 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	102.02	1.79	163	103.80	0.00	7,599	7,752	7887
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.56	1.59	129	107.15	0.00	3,650	3,853	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.82	7.08	309	121.90	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.23	0.88	70	108.11	0.00	10,168	10,903	10993
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.75	3.80	252	114.55	0.00	6,389	7,076	7319
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.91	3.11	252	110.01	0.00	9,256	9,895	10182
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.16	0.11	9	105.27	0.00	7,719	8,117	8126
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.87	4.07	252	116.94	0.00	6,777	7,649	7925
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.04	0.86	70	105.91	0.00	11,813	12,409	12511
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.37	3.45	252	110.82	0.00	9,055	9,723	10035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.75	1.06	99	99.81	0.00	5,011	4,949	5001
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.80	1.57	106	110.36	0.00	11,745	12,778	12963

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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%	17.20%	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%	13.20%					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%					7.60%		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	8.00%			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%			15.10%	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%		
									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 27-Jun-2013	Previous Index Price 26-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	102.00	0.012%	-0.230%	-0.473%	-0.488%	0.26	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.56	105.43	0.123%	-0.740%	-0.537%	-0.455%	1.04	1.59	1.58
IE0004680173	0468017	8.25 Treas Bnd 2015	114.82	114.82	-0.004%	-0.705%	-1.030%	1.339%	1.16	1.93	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.23	106.93	0.279%	-1.544%	-0.603%	0.650%	1.92	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.75	110.26	0.449%	-2.125%	-0.135%	1.095%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.91	106.23	0.638%	-2.289%	-0.067%	2.329%	3.06	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.16	104.20	0.921%	-2.600%	0.155%	3.926%	3.43	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.87	112.06	0.725%	-2.604%	-0.307%	2.838%	3.58	5.31	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.04	103.93	1.073%	-2.408%	0.301%	4.217%	3.65	5.98	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.37	106.50	0.814%	-3.024%	-0.056%	3.589%	3.82	6.14	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.75	97.66	1.116%	-2.843%	1.483%		4.06	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.80	107.46	1.247%	-3.545%	0.491%	6.242%	4.42	8.97	8.59

Return Price Performance			Index Price 27-Jun-2013	Previous Index Price 26-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	103.78	0.022%	0.059%	0.496%	-2.408%	0.26	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.15	107.01	0.133%	-0.423%	0.518%	-2.732%	1.04	1.59	1.58
IE0004680173	0468017	8.25 Treas Bnd 2015	121.90	121.88	0.015%	-0.161%	0.697%	4.791%	1.16	1.93	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	108.11	107.80	0.288%	-1.226%	-3.656%	-1.517%	1.92	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.55	114.04	0.447%	-1.714%	1.077%	3.508%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.01	109.33	0.630%	-1.936%	0.963%	4.390%	3.06	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.27	104.29	0.932%	-6.137%	-2.897%	1.659%	3.43	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.94	116.12	0.713%	-2.159%	0.970%	5.401%	3.58	5.31	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.91	104.78	1.077%	-2.088%	-2.811%	1.871%	3.65	5.98	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.82	109.94	0.801%	-2.617%	1.083%	5.884%	3.82	6.14	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.81	98.71	1.114%	-2.541%	2.480%		4.06	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.36	109.01	1.243%	-3.157%	1.732%	3.396%	4.42	8.97	8.59