

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 June, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Jun-2013	Previous Close Value 04-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.62	108.55	0.064%	-0.62%	1.75%	4.38%	8.62%	5.18	5.02	3.27
All Bond Index (Return)	164.03	163.91	0.074%	-0.55%	2.55%	6.23%	64.03%	5.18	5.02	3.27
Under 3 Bond Index (Clean)	100.52	100.54	-0.017%	-0.26%	-0.16%	-0.46%	0.52%	1.81	1.79	1.30
Under 3 Bond Index (Return)	142.60	142.60	-0.006%	-0.20%	0.65%	1.32%	42.60%	1.81	1.79	1.30
Under 5 Bond Index (Clean)	108.13	108.15	-0.018%	-0.31%	0.49%	0.95%	8.13%	2.32	2.28	1.75
Under 5 Bond Index (Return)	154.34	154.35	-0.006%	-0.25%	1.29%	2.75%	54.34%	2.32	2.28	1.75
Under 10 Bond Index (Clean)	108.48	108.42	0.057%	-0.60%	1.49%	3.65%	8.48%	4.58	4.44	3.01
Under 10 Bond Index (Return)	159.79	159.68	0.068%	-0.53%	2.27%	5.48%	59.79%	4.58	4.44	3.01
5 Plus Bond Index (Clean)	110.57	110.46	0.100%	-0.75%	2.32%	6.27%	10.57%	6.45	6.23	3.51
5 Plus Bond Index (Return)	172.34	172.15	0.110%	-0.68%	3.12%	8.13%	72.34%	6.45	6.23	3.51
10 Plus Bond Index (Clean)	112.66	112.54	0.103%	-0.74%	3.42%	9.29%	12.66%	9.07	8.71	4.10
10 Plus Bond Index (Return)	182.11	181.90	0.115%	-0.67%	4.35%	11.22%	82.11%	9.07	8.71	4.10

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	102.21	1.55	141	103.76	0.00	7,599	7,767	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.24	1.32	107	107.56	0.00	3,630	3,856	3904
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.50	6.58	287	122.08	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.41	0.61	48	109.01	0.00	10,168	11,023	11085
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.62	3.47	230	116.09	0.00	6,389	7,196	7417
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.66	2.84	230	111.49	0.00	9,256	10,057	10319
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.00	4.24	352	111.24	0.00	7,715	8,255	8583
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.16	3.72	230	118.88	0.00	6,801	7,832	8085
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.92	0.59	48	107.51	0.00	11,809	12,626	12696
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.80	3.15	230	112.95	0.00	9,059	9,947	10232
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.66	0.82	77	101.48	0.00	5,000	5,033	5074
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.96	1.24	84	113.20	0.00	11,760	13,166	13312

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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	8.00%	34.30%	26.00%	9.30%					8.00%	34.50%	26.00%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.00%	12.90%	4.60%					4.00%	17.10%	12.90%	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%	48.70%	36.90%	13.20%					11.20%	48.40%	36.60%	13.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.10%	8.60%					7.50%		24.50%	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%	15.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	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%	7.50%				5.10%			5.90%	7.40%			
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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jun-2013	Previous Index Price 04-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	102.21	102.24	-0.024%	-0.039%	-0.283%	-0.298%	0.31	0.60	0.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.24	106.24	-0.003%	-0.103%	0.101%	0.184%	0.77	1.65	1.64
IE0004680173	0468017	8.25 Treas Bnd 2015	115.50	115.55	-0.043%	-0.112%	-0.440%	1.944%	1.05	1.99	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	108.41	108.43	-0.016%	-0.461%	0.491%	1.757%	1.56	2.73	2.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.62	112.65	-0.020%	-0.470%	1.554%	2.805%	2.41	3.90	3.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.66	108.64	0.021%	-0.690%	1.569%	4.004%	2.74	4.78	4.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.00	106.93	0.063%	-0.894%	1.910%	5.747%	3.11	5.23	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.16	114.91	0.216%	-0.630%	1.714%	4.923%	3.22	5.38	5.21
IE0034074488	3407448	4.5 Treas Bnd 2020	106.92	106.80	0.112%	-0.661%	2.096%	6.082%	3.35	6.05	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.80	109.72	0.073%	-0.829%	2.206%	5.933%	3.47	6.21	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.66	100.51	0.152%	-0.969%	3.441%		3.82	8.25	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.96	111.85	0.103%	-0.739%	3.415%	9.333%	4.10	9.07	8.71

Return Price Performance			Index Price 05-Jun-2013	Previous Index Price 04-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	103.76	103.77	-0.013%	0.014%	0.451%	-2.451%	0.31	0.60	0.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.56	107.55	0.009%	-0.046%	0.899%	-2.364%	0.77	1.65	1.64
IE0004680173	0468017	8.25 Treas Bnd 2015	122.08	122.10	-0.022%	-0.013%	0.847%	4.947%	1.05	1.99	1.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.01	109.02	-0.005%	-0.402%	-2.853%	-0.695%	1.56	2.73	2.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.09	116.10	-0.007%	-0.392%	2.437%	4.900%	2.41	3.90	3.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.49	111.46	0.031%	-0.618%	2.320%	5.794%	2.74	4.78	4.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	111.16	0.071%	-0.807%	2.616%	7.431%	3.11	5.23	5.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.61	0.222%	-0.543%	2.638%	7.142%	3.22	5.38	5.21
IE0034074488	3407448	4.5 Treas Bnd 2020	107.51	107.38	0.123%	-0.602%	-1.335%	3.418%	3.35	6.05	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.95	112.86	0.083%	-0.746%	3.025%	7.918%	3.47	6.21	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.48	101.32	0.161%	-0.910%	4.194%		3.82	8.25	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.20	113.07	0.115%	-0.665%	4.350%	6.057%	4.10	9.07	8.71