

Irish Stock Exchange Daily Bond Index Report

Thursday 6 June, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 06-Jun-2013	Previous Close Value 05-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.16	108.62	-0.419%	-1.03%	1.33%	3.95%	8.16%	5.17	5.01	3.35
All Bond Index (Return)	163.38	164.03	-0.399%	-0.94%	2.14%	5.80%	63.38%	5.17	5.01	3.35
Under 3 Bond Index (Clean)	100.40	100.52	-0.126%	-0.38%	-0.29%	-0.58%	0.40%	1.81	1.78	1.36
Under 3 Bond Index (Return)	142.43	142.60	-0.114%	-0.31%	0.54%	1.20%	42.43%	1.81	1.78	1.36
Under 5 Bond Index (Clean)	107.95	108.13	-0.167%	-0.47%	0.32%	0.78%	7.95%	2.32	2.28	1.82
Under 5 Bond Index (Return)	154.10	154.34	-0.153%	-0.40%	1.13%	2.60%	54.10%	2.32	2.28	1.82
Under 10 Bond Index (Clean)	108.06	108.48	-0.387%	-0.98%	1.10%	3.25%	8.06%	4.57	4.43	3.10
Under 10 Bond Index (Return)	159.20	159.79	-0.368%	-0.89%	1.89%	5.09%	59.20%	4.57	4.43	3.10
5 Plus Bond Index (Clean)	109.98	110.57	-0.532%	-1.28%	1.78%	5.70%	9.98%	6.44	6.22	3.59
5 Plus Bond Index (Return)	171.46	172.34	-0.509%	-1.19%	2.59%	7.58%	71.46%	6.44	6.22	3.59
10 Plus Bond Index (Clean)	111.96	112.66	-0.620%	-1.35%	2.77%	8.61%	11.96%	9.06	8.70	4.17
10 Plus Bond Index (Return)	181.01	182.11	-0.601%	-1.26%	3.72%	10.55%	81.01%	9.06	8.70	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	102.19	1.56	142	103.75	0.00	7,599	7,765	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.18	1.33	108	107.51	0.00	3,630	3,854	3902
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.43	6.60	288	122.03	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.16	0.62	49	108.78	0.00	10,168	10,999	11061
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.29	3.48	231	115.77	0.00	6,389	7,174	7397
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.27	2.85	231	111.11	0.00	9,256	10,021	10284
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.55	4.26	353	110.81	0.00	7,715	8,221	8549
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.53	3.73	231	118.27	0.00	6,801	7,790	8043
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.25	0.60	49	106.86	0.00	11,809	12,547	12618
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.25	3.16	231	112.41	0.00	9,059	9,896	10183
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.04	0.83	78	100.87	0.00	5,000	5,002	5044
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.27	1.26	85	112.52	0.00	11,760	13,084	13232

Irish Stock Exchange Daily Bond Index Report

Thursday 6 June, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%	17.00%	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%	48.60%	36.90%	13.20%					11.30%	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%		24.40%	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%	15.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				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%				12.80%			14.80%	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%

Irish Stock Exchange Daily Bond Index Report

Thursday 6 June, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 06-Jun-2013	Previous Index Price 05-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	102.19	102.21	-0.017%	-0.056%	-0.300%	-0.314%	0.32	0.60	0.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.18	106.24	-0.061%	-0.165%	0.040%	0.123%	0.81	1.65	1.64
IE0004680173	0468017	8.25 Treas Bnd 2015	115.43	115.50	-0.061%	-0.173%	-0.500%	1.882%	1.07	1.99	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	108.41	-0.226%	-0.686%	0.264%	1.527%	1.65	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.29	112.62	-0.297%	-0.766%	1.252%	2.499%	2.48	3.89	3.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.27	108.66	-0.362%	-1.049%	1.201%	3.628%	2.81	4.77	4.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.55	107.00	-0.421%	-1.311%	1.481%	5.302%	3.19	5.23	5.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.53	115.16	-0.543%	-1.169%	1.161%	4.353%	3.32	5.37	5.20
IE0034074488	3407448	4.5 Treas Bnd 2020	106.25	106.92	-0.627%	-1.284%	1.456%	5.417%	3.46	6.04	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.25	109.80	-0.505%	-1.330%	1.689%	5.398%	3.55	6.21	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.04	100.66	-0.614%	-1.577%	2.805%		3.89	8.24	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.27	111.96	-0.621%	-1.355%	2.773%	8.654%	4.17	9.06	8.70

Return Price Performance			Index Price 06-Jun-2013	Previous Index Price 05-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	103.75	103.76	-0.006%	0.009%	0.445%	-2.457%	0.32	0.60	0.60
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.51	107.56	-0.048%	-0.094%	0.850%	-2.411%	0.81	1.65	1.64
IE0004680173	0468017	8.25 Treas Bnd 2015	122.03	122.08	-0.039%	-0.052%	0.808%	4.906%	1.07	1.99	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	108.78	109.01	-0.213%	-0.614%	-3.059%	-0.906%	1.65	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	116.09	-0.276%	-0.667%	2.155%	4.611%	2.48	3.89	3.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.11	111.49	-0.341%	-0.956%	1.971%	5.433%	2.81	4.77	4.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.81	111.24	-0.394%	-1.198%	2.212%	7.008%	3.19	5.23	5.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.27	118.88	-0.512%	-1.053%	2.112%	6.593%	3.32	5.37	5.20
IE0034074488	3407448	4.5 Treas Bnd 2020	106.86	107.51	-0.611%	-1.209%	-1.938%	2.786%	3.46	6.04	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.41	112.95	-0.480%	-1.222%	2.530%	7.400%	3.55	6.21	5.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.87	101.48	-0.598%	-1.503%	3.571%		3.89	8.24	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.52	113.20	-0.601%	-1.262%	3.723%	5.420%	4.17	9.06	8.70