

Irish Stock Exchange Daily Bond Index Report

Monday 10 June, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Jun-2013	Previous Close Value 07-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.32	107.59	-0.254%	-1.80%	0.54%	3.14%	7.32%	5.15	4.98	3.50
All Bond Index (Return)	162.20	162.55	-0.213%	-1.65%	1.40%	5.04%	62.20%	5.15	4.98	3.50
Under 3 Bond Index (Clean)	100.24	100.28	-0.039%	-0.54%	-0.45%	-0.74%	0.24%	1.80	1.78	1.44
Under 3 Bond Index (Return)	142.27	142.28	-0.005%	-0.42%	0.43%	1.09%	42.27%	1.80	1.78	1.44
Under 5 Bond Index (Clean)	107.67	107.76	-0.083%	-0.73%	0.06%	0.52%	7.67%	2.31	2.27	1.93
Under 5 Bond Index (Return)	153.78	153.86	-0.046%	-0.60%	0.92%	2.38%	53.78%	2.31	2.27	1.93
Under 10 Bond Index (Clean)	107.32	107.59	-0.248%	-1.66%	0.41%	2.55%	7.32%	4.55	4.41	3.24
Under 10 Bond Index (Return)	158.21	158.54	-0.208%	-1.51%	1.26%	4.44%	58.21%	4.55	4.41	3.24
5 Plus Bond Index (Clean)	108.87	109.23	-0.331%	-2.28%	0.75%	4.63%	8.87%	6.43	6.19	3.75
5 Plus Bond Index (Return)	169.85	170.34	-0.288%	-2.12%	1.63%	6.57%	69.85%	6.43	6.19	3.75
10 Plus Bond Index (Clean)	110.39	110.71	-0.291%	-2.74%	1.33%	7.08%	10.39%	9.03	8.66	4.33
10 Plus Bond Index (Return)	178.59	179.03	-0.247%	-2.58%	2.34%	9.08%	78.59%	9.03	8.66	4.33

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	102.17	1.60	146	103.77	0.00	7,599	7,763	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.80	1.38	112	107.18	0.00	3,630	3,840	3891
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.54	6.69	292	122.23	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.96	0.67	53	108.63	0.00	10,168	10,978	11046
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.65	3.54	235	115.19	0.00	6,389	7,134	7360
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.40	2.90	235	110.30	0.00	9,256	9,940	10209
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.70	4.30	357	110.00	0.00	7,700	8,139	8470
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.55	3.80	235	117.35	0.00	6,798	7,719	7977
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.30	0.65	53	105.95	0.00	11,809	12,435	12512
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.00	3.22	235	111.22	0.00	9,052	9,776	10068
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.00	0.88	82	99.88	0.00	5,000	4,950	4994
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.70	1.32	89	111.02	0.00	11,752	12,897	13052

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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%	9.40%					8.10%	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%	17.00%	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	11.50%	48.60%	36.90%	13.30%					11.30%	48.40%	36.60%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.00%	8.60%					7.60%		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%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.40%				8.70%			10.00%	12.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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%				12.80%			14.80%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.80%				10.30%			11.90%	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	13.50%				19.60%	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 10-Jun-2013	Previous Index Price 07-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	102.17	102.16	0.010%	-0.083%	-0.327%	-0.341%	0.33	0.59	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.80	106.05	-0.234%	-0.517%	-0.314%	-0.231%	1.01	1.64	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	115.54	115.36	0.156%	-0.078%	-0.405%	1.979%	1.01	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.96	107.97	-0.005%	-0.870%	0.079%	1.339%	1.71	2.72	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.65	111.90	-0.222%	-1.330%	0.676%	1.917%	2.63	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.40	107.75	-0.328%	-1.840%	0.393%	2.800%	2.98	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.70	106.00	-0.281%	-2.098%	0.671%	4.462%	3.34	5.22	5.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.55	113.92	-0.320%	-2.017%	0.293%	3.458%	3.48	5.36	5.18
IE0034074488	3407448	4.5 Treas Bnd 2020	105.30	105.66	-0.344%	-2.169%	0.546%	4.472%	3.61	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.00	108.52	-0.479%	-2.455%	0.531%	4.197%	3.73	6.19	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.00	99.22	-0.222%	-2.600%	1.737%		4.02	8.23	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.70	110.02	-0.291%	-2.742%	1.327%	7.126%	4.33	9.03	8.66

Return Price Performance			Index Price 10-Jun-2013	Previous Index Price 07-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	103.72	0.041%	0.024%	0.461%	-2.442%	0.33	0.59	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.18	107.39	-0.196%	-0.397%	0.544%	-2.707%	1.01	1.64	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	122.23	121.98	0.204%	0.114%	0.975%	5.080%	1.01	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	108.63	108.60	0.029%	-0.751%	-3.193%	-1.043%	1.71	2.72	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.19	115.39	-0.175%	-1.162%	1.646%	4.090%	2.63	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.30	110.61	-0.286%	-1.684%	1.222%	4.659%	2.98	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.00	110.27	-0.237%	-1.912%	1.473%	6.235%	3.34	5.22	5.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.35	117.67	-0.269%	-1.820%	1.320%	5.767%	3.48	5.36	5.18
IE0034074488	3407448	4.5 Treas Bnd 2020	105.95	106.28	-0.307%	-2.045%	-2.768%	1.916%	3.61	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.22	111.70	-0.429%	-2.268%	1.445%	6.263%	3.73	6.19	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.88	100.06	-0.188%	-2.476%	2.547%		4.02	8.23	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.02	111.29	-0.247%	-2.583%	2.335%	4.009%	4.33	9.03	8.66