

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 June, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Jun-2013	Previous Close Value 10-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.33	107.32	-0.925%	-2.71%	-0.39%	2.18%	6.33%	5.13	4.95	3.68
All Bond Index (Return)	160.75	162.20	-0.895%	-2.53%	0.50%	4.10%	60.75%	5.13	4.95	3.68
Under 3 Bond Index (Clean)	99.84	100.24	-0.401%	-0.94%	-0.85%	-1.14%	-0.17%	1.80	1.77	1.66
Under 3 Bond Index (Return)	141.73	142.27	-0.385%	-0.81%	0.04%	0.70%	41.73%	1.80	1.77	1.66
Under 5 Bond Index (Clean)	107.13	107.67	-0.508%	-1.24%	-0.45%	0.01%	7.13%	2.30	2.26	2.15
Under 5 Bond Index (Return)	153.03	153.78	-0.488%	-1.09%	0.43%	1.88%	53.03%	2.30	2.26	2.15
Under 10 Bond Index (Clean)	106.40	107.32	-0.859%	-2.50%	-0.45%	1.67%	6.40%	4.54	4.39	3.43
Under 10 Bond Index (Return)	156.90	158.21	-0.830%	-2.33%	0.42%	3.57%	56.90%	4.54	4.39	3.43
5 Plus Bond Index (Clean)	107.65	108.87	-1.113%	-3.37%	-0.37%	3.47%	7.65%	6.41	6.17	3.93
5 Plus Bond Index (Return)	168.01	169.85	-1.078%	-3.17%	0.53%	5.42%	68.01%	6.41	6.17	3.93
10 Plus Bond Index (Clean)	108.90	110.39	-1.346%	-4.05%	-0.03%	5.64%	8.90%	9.01	8.62	4.48
10 Plus Bond Index (Return)	176.24	178.59	-1.318%	-3.87%	0.99%	7.64%	76.24%	9.01	8.62	4.48

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	102.13	1.61	147	103.74	0.00	7,599	7,760	7883
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.63	1.39	113	107.03	0.00	3,650	3,834	3885
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.21	6.72	293	121.93	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.16	0.68	54	107.84	0.00	10,168	10,897	10966
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.70	3.56	236	114.26	0.00	6,389	7,073	7300
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.45	2.91	236	109.36	0.00	9,256	9,852	10121
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.66	4.32	358	108.97	0.00	7,700	8,059	8391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.42	3.82	236	116.24	0.00	6,792	7,642	7901
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.14	0.67	54	104.80	0.00	11,809	12,297	12376
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.87	3.23	236	110.10	0.00	9,052	9,674	9967
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.50	0.89	83	98.39	0.00	5,000	4,875	4919
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.22	1.33	90	109.55	0.00	11,752	12,718	12875

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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%	26.20%	9.50%									8.20%	34.70%	26.20%	9.40%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.00%	13.00%	4.70%									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	11.50%	48.40%	36.80%	13.30%									11.40%	48.20%	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%	15.20%	
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%	14.90%								10.30%			11.90%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.10%			5.90%	7.50%								5.10%			5.90%	7.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%							13.30%				19.30%	100.00%
									100%	100%	100%	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 11-Jun-2013	Previous Index Price 10-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	102.13	102.17	-0.036%	-0.119%	-0.363%	-0.378%	0.37	0.59	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.63	105.80	-0.158%	-0.674%	-0.471%	-0.389%	1.10	1.64	1.62
IE0004680173	0468017	8.25 Treas Bnd 2015	115.21	115.54	-0.286%	-0.363%	-0.690%	1.688%	1.14	1.98	1.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.16	107.96	-0.744%	-1.607%	-0.666%	0.586%	1.98	2.72	2.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.70	111.65	-0.848%	-2.167%	-0.178%	1.052%	2.84	3.88	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.45	107.40	-0.889%	-2.713%	-0.500%	1.886%	3.17	4.76	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.66	105.70	-0.986%	-3.063%	-0.321%	3.432%	3.53	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.42	113.55	-0.993%	-2.990%	-0.702%	2.431%	3.67	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	104.14	105.30	-1.104%	-3.249%	-0.563%	3.319%	3.80	6.02	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.87	108.00	-1.046%	-3.475%	-0.521%	3.107%	3.90	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.50	99.00	-1.512%	-4.073%	0.198%		4.22	8.21	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.22	109.70	-1.346%	-4.052%	-0.037%	5.683%	4.48	9.01	8.62

Return Price Performance			Index Price 11-Jun-2013	Previous Index Price 10-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	103.74	103.77	-0.026%	-0.002%	0.435%	-2.467%	0.37	0.59	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.03	107.18	-0.145%	-0.541%	0.399%	-2.848%	1.10	1.64	1.62
IE0004680173	0468017	8.25 Treas Bnd 2015	121.93	122.23	-0.251%	-0.138%	0.721%	4.816%	1.14	1.98	1.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	108.63	-0.726%	-1.472%	-3.896%	-1.762%	1.98	2.72	2.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.26	115.19	-0.809%	-1.961%	0.823%	3.248%	2.84	3.88	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.36	110.30	-0.854%	-2.523%	0.358%	3.765%	3.17	4.76	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.97	110.00	-0.937%	-2.831%	0.522%	5.239%	3.53	5.21	5.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.24	117.35	-0.948%	-2.750%	0.360%	4.764%	3.67	5.35	5.16
IE0034074488	3407448	4.5 Treas Bnd 2020	104.80	105.95	-1.085%	-3.108%	-3.823%	0.810%	3.80	6.02	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.10	111.22	-1.003%	-3.249%	0.427%	5.197%	3.90	6.18	5.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.39	99.88	-1.489%	-3.928%	1.021%		4.22	8.21	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.55	111.02	-1.318%	-3.867%	0.986%	2.638%	4.48	9.01	8.62