

Irish Stock Exchange Daily Bond Index Report

Friday 14 June, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Jun-2013	Previous Close Value 13-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.70	106.93	0.713%	-1.46%	0.89%	3.50%	7.70%	5.17	4.99	3.43
All Bond Index (Return)	162.84	161.69	0.711%	-1.27%	1.80%	5.45%	62.84%	5.17	4.99	3.43
Under 3 Bond Index (Clean)	100.10	99.92	0.179%	-0.68%	-0.59%	-0.88%	0.10%	1.78	1.76	1.50
Under 3 Bond Index (Return)	142.14	141.87	0.188%	-0.52%	0.33%	0.99%	42.14%	1.78	1.76	1.50
Under 5 Bond Index (Clean)	107.53	107.26	0.249%	-0.87%	-0.08%	0.38%	7.53%	2.29	2.25	1.97
Under 5 Bond Index (Return)	153.65	153.25	0.256%	-0.69%	0.83%	2.29%	53.65%	2.29	2.25	1.97
Under 10 Bond Index (Clean)	107.60	106.91	0.646%	-1.40%	0.67%	2.82%	7.60%	4.56	4.42	3.18
Under 10 Bond Index (Return)	158.68	157.67	0.644%	-1.21%	1.56%	4.75%	58.68%	4.56	4.42	3.18
5 Plus Bond Index (Clean)	109.48	108.48	0.922%	-1.73%	1.32%	5.23%	9.48%	6.45	6.22	3.66
5 Plus Bond Index (Return)	170.87	169.32	0.914%	-1.53%	2.24%	7.21%	70.87%	6.45	6.22	3.66
10 Plus Bond Index (Clean)	111.41	110.16	1.137%	-1.84%	2.27%	8.08%	11.41%	9.03	8.66	4.22
10 Plus Bond Index (Return)	180.33	178.30	1.137%	-1.64%	3.33%	10.14%	80.33%	9.03	8.66	4.22

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	102.12	1.64	150	103.77	0.00	7,599	7,760	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.84	1.43	116	107.27	0.00	3,650	3,863	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.15	6.78	296	121.93	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	0.72	57	108.38	0.00	10,168	10,948	11021
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.51	3.60	239	115.11	0.00	6,389	7,125	7355
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.50	2.95	239	110.44	0.00	9,256	9,949	10222
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.96	4.35	361	110.31	0.00	7,700	8,159	8494
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.03	3.86	239	117.89	0.00	6,792	7,744	8007
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.93	0.70	57	106.63	0.00	11,809	12,508	12591
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.79	3.27	239	112.06	0.00	9,052	9,847	10144
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.96	0.92	86	100.88	0.00	5,000	4,998	5044
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.72	1.38	93	112.10	0.00	11,745	13,004	13166

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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
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%	17.10%	13.00%	4.70%							4.00%	17.10%	13.00%	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%	48.50%	36.90%	13.20%							11.30%	48.30%	36.50%	13.00%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	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%	15.00%						10.40%			12.10%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.30%						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%			9.50%	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%						5.20%			6.00%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%					13.50%				19.50%	100.00%
									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 14-Jun-2013	Previous Index Price 13-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	102.12	102.10	0.024%	-0.124%	-0.368%	-0.382%	0.30	0.58	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.84	105.66	0.172%	-0.480%	-0.276%	-0.193%	0.95	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	115.15	115.15	0.000%	-0.415%	-0.741%	1.635%	1.12	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.35	0.291%	-1.143%	-0.197%	1.060%	1.80	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	110.99	0.471%	-1.451%	0.553%	1.792%	2.65	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.50	106.96	0.500%	-1.753%	0.481%	2.891%	2.96	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.96	105.21	0.713%	-1.857%	0.919%	4.719%	3.29	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.03	113.08	0.843%	-1.605%	0.715%	3.893%	3.40	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	105.93	104.85	1.030%	-1.589%	1.143%	5.092%	3.51	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.79	107.72	0.993%	-1.746%	1.261%	4.954%	3.61	6.18	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.96	98.72	1.259%	-1.653%	2.726%		3.90	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.72	109.48	1.137%	-1.838%	2.269%	8.122%	4.22	9.03	8.66

Return Price Performance			Index Price 14-Jun-2013	Previous Index Price 13-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	103.73	0.035%	0.025%	0.462%	-2.441%	0.30	0.58	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.27	107.08	0.182%	-0.314%	0.628%	-2.626%	0.95	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	121.93	121.91	0.019%	-0.131%	0.728%	4.823%	1.12	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	108.38	108.06	0.301%	-0.977%	-3.413%	-1.268%	1.80	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.11	114.58	0.470%	-1.228%	1.578%	4.020%	2.65	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.44	109.89	0.499%	-1.555%	1.355%	4.797%	2.96	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.31	109.55	0.696%	-1.637%	1.757%	6.532%	3.29	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.89	116.92	0.829%	-1.366%	1.788%	6.255%	3.40	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	106.63	105.54	1.036%	-1.421%	-2.148%	2.565%	3.51	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.06	110.98	0.977%	-1.530%	2.211%	7.065%	3.61	6.18	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.88	99.63	1.258%	-1.495%	3.579%		3.90	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.10	110.84	1.137%	-1.637%	3.330%	5.020%	4.22	9.03	8.66