

Irish Stock Exchange Daily Bond Index Report

Monday 17 June, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jun-2013	Previous Close Value 14-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.84	107.70	0.134%	-1.33%	1.02%	3.64%	7.84%	5.17	5.00	3.40
All Bond Index (Return)	163.11	162.84	0.167%	-1.10%	1.97%	5.63%	63.11%	5.17	5.00	3.40
Under 3 Bond Index (Clean)	100.13	100.10	0.030%	-0.65%	-0.56%	-0.85%	0.13%	1.78	1.76	1.48
Under 3 Bond Index (Return)	142.23	142.14	0.063%	-0.46%	0.39%	1.05%	42.23%	1.78	1.76	1.48
Under 5 Bond Index (Clean)	107.56	107.53	0.033%	-0.83%	-0.04%	0.41%	7.56%	2.29	2.25	1.95
Under 5 Bond Index (Return)	153.75	153.65	0.068%	-0.63%	0.90%	2.36%	53.75%	2.29	2.25	1.95
Under 10 Bond Index (Clean)	107.71	107.60	0.099%	-1.30%	0.77%	2.92%	7.71%	4.56	4.42	3.16
Under 10 Bond Index (Return)	158.89	158.68	0.132%	-1.08%	1.70%	4.89%	58.89%	4.56	4.42	3.16
5 Plus Bond Index (Clean)	109.68	109.48	0.179%	-1.55%	1.50%	5.41%	9.68%	6.45	6.22	3.63
5 Plus Bond Index (Return)	171.23	170.87	0.211%	-1.32%	2.46%	7.44%	71.23%	6.45	6.22	3.63
10 Plus Bond Index (Clean)	111.82	111.41	0.362%	-1.48%	2.64%	8.47%	11.82%	9.03	8.67	4.18
10 Plus Bond Index (Return)	181.04	180.33	0.396%	-1.25%	3.74%	10.57%	81.04%	9.03	8.67	4.18

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	102.11	1.68	153	103.79	0.00	7,599	7,759	7886
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.86	1.47	119	107.32	0.00	3,650	3,864	3917
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.12	6.85	299	121.97	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.74	0.76	60	108.49	0.00	10,168	10,955	11032
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.56	3.65	242	115.21	0.00	6,389	7,128	7361
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.63	2.98	242	110.62	0.00	9,256	9,962	10238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.14	4.39	364	110.53	0.00	7,700	8,173	8511
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.16	3.91	242	118.07	0.00	6,792	7,753	8019
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.99	0.74	60	106.73	0.00	11,809	12,516	12603
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.00	3.32	242	112.31	0.00	9,052	9,866	10166
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.16	0.95	89	101.11	0.00	5,010	5,008	5055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.12	1.42	96	112.54	0.00	11,745	13,051	13218

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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%	9.30%					8.00%	34.50%	26.10%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	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%	7.60%				5.20%			6.00%	7.50%	
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%

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jun-2013	Previous Index Price 14-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	102.11	102.12	-0.013%	-0.137%	-0.380%	-0.395%	0.30	0.57	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.86	105.84	0.014%	-0.465%	-0.262%	-0.179%	0.94	1.62	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	115.12	115.15	-0.026%	-0.441%	-0.767%	1.608%	1.13	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.74	107.67	0.065%	-1.079%	-0.133%	1.125%	1.77	2.70	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	111.51	0.045%	-1.407%	0.598%	1.838%	2.64	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.63	107.50	0.128%	-1.627%	0.610%	3.023%	2.93	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.14	105.96	0.170%	-1.690%	1.091%	4.897%	3.26	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.16	114.03	0.116%	-1.491%	0.832%	4.013%	3.37	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	105.99	105.93	0.059%	-1.530%	1.203%	5.154%	3.50	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.00	108.79	0.193%	-1.556%	1.457%	5.157%	3.58	6.18	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.16	99.96	0.195%	-1.461%	2.927%		3.88	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.12	110.72	0.361%	-1.483%	2.639%	8.512%	4.18	9.03	8.67

Return Price Performance			Index Price 17-Jun-2013	Previous Index Price 14-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	103.79	103.77	0.020%	0.045%	0.482%	-2.421%	0.30	0.57	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.32	107.27	0.048%	-0.266%	0.676%	-2.579%	0.94	1.62	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	121.97	121.93	0.032%	-0.099%	0.760%	4.856%	1.13	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	108.49	108.38	0.100%	-0.878%	-3.317%	-1.170%	1.77	2.70	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.21	115.11	0.083%	-1.146%	1.662%	4.106%	2.64	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.62	110.44	0.158%	-1.399%	1.515%	4.962%	2.93	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.53	110.31	0.196%	-1.445%	1.957%	6.741%	3.26	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.07	117.89	0.154%	-1.215%	1.944%	6.418%	3.37	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	106.73	106.63	0.093%	-1.329%	-2.057%	2.661%	3.50	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.31	112.06	0.224%	-1.309%	2.440%	7.305%	3.58	6.18	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.11	100.88	0.225%	-1.273%	3.812%		3.88	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.54	112.10	0.396%	-1.247%	3.739%	5.436%	4.18	9.03	8.67