

Irish Stock Exchange Daily Bond Index Report

Friday 21 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 21-Jun-2013 | Previous Close Value 20-Jun-2013 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 106.78 | 106.90 | -0.118% | -2.30% | 0.03% | 2.62% | 6.78% | 5.13 | 4.95 | 3.59 |
| All Bond Index (Return) | 161.61 | 161.78 | -0.104% | -2.02% | 1.03% | 4.66% | 61.61% | 5.13 | 4.95 | 3.59 |
| Under 3 Bond Index (Clean) | 99.82 | 99.88 | -0.065% | -0.96% | -0.86% | -1.16% | -0.18% | 1.76 | 1.74 | 1.63 |
| Under 3 Bond Index (Return) | 141.86 | 141.94 | -0.053% | -0.71% | 0.14% | 0.80% | 41.86% | 1.76 | 1.74 | 1.63 |
| Under 5 Bond Index (Clean) | 107.14 | 107.22 | -0.076% | -1.22% | -0.43% | 0.02% | 7.14% | 2.27 | 2.22 | 2.11 |
| Under 5 Bond Index (Return) | 153.23 | 153.33 | -0.064% | -0.96% | 0.56% | 2.02% | 53.23% | 2.27 | 2.22 | 2.11 |
| Under 10 Bond Index (Clean) | 106.80 | 106.91 | -0.106% | -2.14% | -0.08% | 2.05% | 6.80% | 4.53 | 4.38 | 3.34 |
| Under 10 Bond Index (Return) | 157.65 | 157.80 | -0.093% | -1.86% | 0.90% | 4.07% | 57.65% | 4.53 | 4.38 | 3.34 |
| 5 Plus Bond Index (Clean) | 108.31 | 108.46 | -0.137% | -2.78% | 0.23% | 4.10% | 8.31% | 6.42 | 6.18 | 3.83 |
| 5 Plus Bond Index (Return) | 169.21 | 169.42 | -0.123% | -2.48% | 1.25% | 6.17% | 69.21% | 6.42 | 6.18 | 3.83 |
| 10 Plus Bond Index (Clean) | 109.72 | 109.93 | -0.196% | -3.33% | 0.72% | 6.44% | 9.72% | 8.99 | 8.61 | 4.39 |
| 10 Plus Bond Index (Return) | 177.78 | 178.10 | -0.181% | -3.03% | 1.87% | 8.58% | 77.78% | 8.99 | 8.61 | 4.39 |

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 | 102.01 | 1.72 | 157 | 103.73 | 0.00 | 7,599 | 7,752 | 7882 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 105.61 | 1.52 | 123 | 107.12 | 0.00 | 3,650 | 3,854 | 3910 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 115.00 | 6.94 | 303 | 121.94 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.22 | 0.81 | 64 | 108.03 | 0.00 | 10,168 | 10,903 | 10985 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 110.82 | 3.71 | 246 | 114.53 | 0.00 | 6,389 | 7,081 | 7317 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 106.80 | 3.03 | 246 | 109.84 | 0.00 | 9,256 | 9,885 | 10166 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 105.11 | 0.04 | 3 | 105.14 | 0.00 | 7,700 | 8,093 | 8096 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 112.98 | 3.98 | 246 | 116.96 | 0.00 | 6,772 | 7,651 | 7920 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 104.86 | 0.79 | 64 | 105.64 | 0.00 | 11,809 | 12,382 | 12475 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 107.53 | 3.37 | 246 | 110.90 | 0.00 | 9,052 | 9,733 | 10038 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 98.54 | 0.99 | 93 | 99.53 | 0.00 | 5,010 | 4,937 | 4987 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 109.03 | 1.48 | 100 | 110.51 | 0.00 | 11,745 | 12,806 | 12980 |

Irish Stock Exchange Daily Bond Index Report

Friday 21 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 | 8.20% | 34.40% | 26.20% | 9.40% | | | | | 8.10% | 34.60% | 26.20% | 9.40% | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.10% | 17.10% | 13.00% | 4.70% | | | | | 4.00% | 17.20% | 13.00% | 4.70% | | | | |
| 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 | 7.40% | | 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% | | | | 8.40% | | | 9.70% | 12.10% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.00% | | | 9.30% | 11.70% | | | | 8.20% | | | 9.50% | 11.90% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 13.00% | | | 15.00% | 18.90% | | | | 12.90% | | | 14.90% | 18.70% | | | |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.20% | | | 11.80% | 14.90% | | | | 10.40% | | | 12.00% | 15.10% | | | |
| 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 | 13.50% | | | | 19.60% | 100.00% | | | 13.40% | | | | 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

Friday 21 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 21-Jun-2013 | Previous Index Price 20-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 | 102.01 | 102.00 | 0.013% | -0.232% | -0.475% | -0.490% | 0.37 | 0.56 | 0.55 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 105.61 | 105.67 | -0.062% | -0.701% | -0.497% | -0.415% | 1.05 | 1.61 | 1.59 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 115.00 | 114.98 | 0.017% | -0.545% | -0.871% | 1.502% | 1.13 | 1.94 | 1.92 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.22 | 107.35 | -0.121% | -1.552% | -0.610% | 0.642% | 1.93 | 2.69 | 2.64 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 110.82 | 110.95 | -0.114% | -2.061% | -0.069% | 1.162% | 2.80 | 3.85 | 3.75 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 106.80 | 106.94 | -0.126% | -2.385% | -0.165% | 2.228% | 3.09 | 4.73 | 4.59 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 105.11 | 105.18 | -0.064% | -2.646% | 0.108% | 3.877% | 3.44 | 5.40 | 5.22 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.98 | 113.10 | -0.099% | -2.507% | -0.208% | 2.941% | 3.56 | 5.32 | 5.14 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 104.86 | 104.98 | -0.114% | -2.583% | 0.121% | 4.030% | 3.68 | 5.99 | 5.78 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 107.53 | 107.71 | -0.170% | -2.884% | 0.088% | 3.739% | 3.80 | 6.15 | 5.93 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 98.54 | 98.71 | -0.174% | -3.055% | 1.262% | | 4.08 | 8.19 | 7.87 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 109.03 | 109.25 | -0.197% | -3.334% | 0.711% | 6.474% | 4.39 | 8.99 | 8.61 |

| Return Price Performance | | | Index Price 21-Jun-2013 | Previous Index Price 20-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 | 103.73 | 103.71 | 0.022% | -0.007% | 0.430% | -2.472% | 0.37 | 0.56 | 0.55 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 107.12 | 107.17 | -0.049% | -0.453% | 0.488% | -2.761% | 1.05 | 1.61 | 1.59 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 121.94 | 121.90 | 0.035% | -0.122% | 0.737% | 4.832% | 1.13 | 1.94 | 1.92 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 108.03 | 108.14 | -0.108% | -1.302% | -3.730% | -1.592% | 1.93 | 2.69 | 2.64 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.53 | 114.64 | -0.099% | -1.730% | 1.062% | 3.492% | 2.80 | 3.85 | 3.75 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.84 | 109.96 | -0.112% | -2.096% | 0.798% | 4.221% | 3.09 | 4.73 | 4.59 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 105.14 | 105.20 | -0.052% | -6.245% | -3.010% | 1.541% | 3.44 | 5.40 | 5.22 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 116.96 | 117.06 | -0.082% | -2.146% | 0.983% | 5.415% | 3.56 | 5.32 | 5.14 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 105.64 | 105.75 | -0.102% | -2.331% | -3.051% | 1.619% | 3.68 | 5.99 | 5.78 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 110.90 | 111.06 | -0.152% | -2.553% | 1.149% | 5.953% | 3.80 | 6.15 | 5.93 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 99.53 | 99.69 | -0.162% | -2.813% | 2.193% | | 4.08 | 8.19 | 7.87 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 110.51 | 110.71 | -0.181% | -3.026% | 1.869% | 3.536% | 4.39 | 8.99 | 8.61 |