

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 May, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-May-2013	Previous Close Value 30-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.15	110.13	0.014%	0.01%	3.19%	5.85%	10.15%	5.31	5.15	3.03
All Bond Index (Return)	165.62	165.57	0.025%	0.03%	3.54%	7.25%	65.62%	5.31	5.15	3.03
Under 3 Bond Index (Clean)	100.90	100.91	-0.005%	0.00%	0.21%	-0.08%	0.90%	1.91	1.88	1.24
Under 3 Bond Index (Return)	142.57	142.56	0.007%	0.01%	0.64%	1.30%	42.57%	1.91	1.88	1.24
Under 5 Bond Index (Clean)	108.62	108.62	-0.004%	0.00%	0.94%	1.40%	8.62%	2.42	2.38	1.67
Under 5 Bond Index (Return)	154.39	154.38	0.009%	0.01%	1.32%	2.79%	54.39%	2.42	2.38	1.67
Under 10 Bond Index (Clean)	109.81	109.80	0.016%	0.02%	2.74%	4.93%	9.81%	4.69	4.56	2.78
Under 10 Bond Index (Return)	161.06	161.02	0.028%	0.03%	3.09%	6.32%	61.06%	4.69	4.56	2.78
5 Plus Bond Index (Clean)	112.60	112.57	0.021%	0.02%	4.20%	8.22%	12.60%	6.57	6.36	3.24
5 Plus Bond Index (Return)	174.72	174.67	0.033%	0.03%	4.54%	9.63%	74.72%	6.57	6.36	3.24
10 Plus Bond Index (Clean)	115.52	115.52	-0.004%	0.00%	6.04%	12.07%	15.52%	9.20	8.86	3.82
10 Plus Bond Index (Return)	185.85	185.83	0.009%	0.01%	6.50%	13.51%	85.85%	9.20	8.86	3.82

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	102.52	1.16	106	103.68	0.00	7,599	7,790	7878
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.48	0.89	72	107.37	0.00	3,660	3,898	3930
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.02	5.80	253	121.82	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.93	0.16	13	109.09	0.00	10,168	11,076	11093
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.39	2.94	195	116.32	0.00	6,389	7,244	7432
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.00	2.40	195	112.41	0.00	9,262	10,188	10411
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.49	3.82	317	112.31	0.00	7,712	8,367	8662
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.06	3.15	195	120.21	0.00	6,775	7,931	8145
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.73	0.16	13	108.89	0.00	11,809	12,840	12859
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.86	2.67	195	114.53	0.00	9,067	10,142	10384
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.16	0.45	42	103.61	0.00	5,000	5,158	5181
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.81	0.73	49	115.53	0.00	11,842	13,595	13681

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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	7.90%	34.20%	26.00%	9.20%					7.90%	34.40%	26.00%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.60%					3.90%	17.20%	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	11.30%	48.60%	36.90%	13.10%					11.10%	48.40%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.10%	8.60%					7.50%		24.50%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.20%			9.50%	11.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%				12.90%			15.00%	18.50%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%					19.90%	100.00%		13.70%					19.70%	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 01-May-2013	Previous Index Price 30-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.51	0.012%	0.012%	0.020%	0.005%	0.35	0.69	0.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.48	106.48	0.000%	0.000%	0.327%	0.410%	0.83	1.75	1.73
IE0004680173	0468017	8.25 Treas Bnd 2015	116.02	116.02	0.000%	0.000%	0.009%	2.403%	1.10	2.08	2.06
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.95	-0.018%	-0.018%	0.975%	2.247%	1.48	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.39	113.38	0.002%	0.002%	2.241%	3.501%	2.30	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	109.97	0.035%	0.035%	2.826%	5.291%	2.51	4.88	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.49	108.50	-0.005%	-0.005%	3.332%	7.222%	2.87	5.33	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.06	117.01	0.047%	0.047%	3.393%	6.656%	2.95	5.48	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	108.70	0.029%	0.029%	3.821%	7.875%	3.08	6.15	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.86	111.85	0.009%	0.009%	4.124%	7.921%	3.18	6.32	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.16	103.09	0.068%	0.068%	6.015%		3.51	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.81	114.81	-0.004%	-0.004%	6.043%	12.111%	3.82	9.20	8.86

Return Price Performance			Index Price 01-May-2013	Previous Index Price 30-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.68	103.66	0.023%	0.023%	0.380%	-2.520%	0.35	0.69	0.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.37	107.36	0.012%	0.012%	0.720%	-2.537%	0.83	1.75	1.73
IE0004680173	0468017	8.25 Treas Bnd 2015	121.82	121.80	0.019%	0.019%	0.633%	4.724%	1.10	2.08	2.06
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.10	-0.006%	-0.006%	-2.780%	-0.620%	1.48	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.32	116.31	0.015%	0.015%	2.645%	5.113%	2.30	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.41	112.36	0.045%	0.045%	3.159%	6.661%	2.51	4.88	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.31	112.31	0.006%	0.006%	3.604%	8.466%	2.87	5.33	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.21	120.14	0.059%	0.059%	3.792%	8.347%	2.95	5.48	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	108.89	108.85	0.041%	0.041%	-0.072%	4.741%	3.08	6.15	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.53	114.51	0.020%	0.020%	4.466%	9.427%	3.18	6.32	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.61	103.53	0.077%	0.077%	6.382%		3.51	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.53	115.52	0.009%	0.009%	6.495%	8.237%	3.82	9.20	8.86