

Irish Stock Exchange Daily Bond Index Report

Friday 3 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 03-May-2013	Previous Close Value 02-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.71	110.37	0.308%	0.52%	3.71%	6.39%	10.71%	5.31	5.16	2.93
All Bond Index (Return)	166.49	165.96	0.315%	0.55%	4.08%	7.82%	66.49%	5.31	5.16	2.93
Under 3 Bond Index (Clean)	101.06	101.00	0.059%	0.15%	0.37%	0.08%	1.06%	1.90	1.88	1.15
Under 3 Bond Index (Return)	142.83	142.73	0.069%	0.19%	0.82%	1.48%	42.83%	1.90	1.88	1.15
Under 5 Bond Index (Clean)	108.88	108.72	0.144%	0.23%	1.18%	1.64%	8.88%	2.41	2.38	1.56
Under 5 Bond Index (Return)	154.79	154.56	0.155%	0.27%	1.58%	3.06%	54.79%	2.41	2.38	1.56
Under 10 Bond Index (Clean)	110.33	110.02	0.278%	0.49%	3.23%	5.42%	10.33%	4.69	4.57	2.68
Under 10 Bond Index (Return)	161.85	161.39	0.285%	0.51%	3.59%	6.84%	61.85%	4.69	4.57	2.68
5 Plus Bond Index (Clean)	113.31	112.88	0.379%	0.65%	4.86%	8.90%	13.31%	6.57	6.37	3.15
5 Plus Bond Index (Return)	175.85	175.17	0.385%	0.68%	5.22%	10.33%	75.85%	6.57	6.37	3.15
10 Plus Bond Index (Clean)	116.39	115.82	0.496%	0.75%	6.84%	12.91%	16.39%	9.21	8.88	3.74
10 Plus Bond Index (Return)	187.29	186.35	0.505%	0.79%	7.32%	14.39%	87.29%	9.21	8.88	3.74

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	102.56	1.18	108	103.75	0.00	7,599	7,793	7883
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.66	0.91	74	107.58	0.00	3,658	3,878	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.01	5.84	255	121.85	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.19	0.19	15	109.37	0.00	10,168	11,102	11122
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.95	2.97	197	116.91	0.00	6,389	7,280	7470
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.56	2.43	197	112.98	0.00	9,262	10,240	10465
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.10	3.85	319	112.95	0.00	7,700	8,401	8697
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.67	3.18	197	120.85	0.00	6,767	7,962	8178
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.37	0.19	15	109.56	0.00	11,809	12,915	12937
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.62	2.70	197	115.32	0.00	9,067	10,211	10455
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.02	0.47	44	104.49	0.00	5,011	5,201	5225
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.67	0.76	51	116.43	0.00	11,757	13,600	13688

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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%	25.90%	9.20%					7.90%	34.40%	25.90%	9.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.00%	12.90%	4.60%					3.90%	17.10%	12.90%	4.50%				
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%	48.70%	36.90%	13.10%					11.10%	48.50%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.20%	8.60%					7.50%		24.60%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.50%			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%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.50%			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%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%					19.80%	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 03-May-2013	Previous Index Price 02-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.56	102.56	0.008%	0.054%	0.061%	0.047%	0.26	0.69	0.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.66	106.62	0.038%	0.172%	0.499%	0.583%	0.72	1.74	1.73
IE0004680173	0468017	8.25 Treas Bnd 2015	116.01	116.04	-0.026%	-0.009%	0.000%	2.394%	1.08	2.07	2.05
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.07	0.103%	0.216%	1.212%	2.486%	1.39	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.95	113.48	0.414%	0.496%	2.746%	4.012%	2.17	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.56	110.16	0.360%	0.537%	3.342%	5.820%	2.41	4.87	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.10	108.78	0.299%	0.558%	3.913%	7.825%	2.76	5.33	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.67	117.27	0.341%	0.567%	3.930%	7.210%	2.86	5.48	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	109.37	109.01	0.332%	0.618%	4.432%	8.510%	2.99	6.14	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.62	112.20	0.370%	0.687%	4.829%	8.652%	3.08	6.32	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.02	103.57	0.439%	0.902%	6.899%		3.41	8.37	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.67	115.10	0.495%	0.752%	6.844%	12.959%	3.74	9.21	8.88

Return Price Performance			Index Price 03-May-2013	Previous Index Price 02-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.75	103.73	0.017%	0.085%	0.442%	-2.460%	0.26	0.69	0.69
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.58	107.52	0.048%	0.205%	0.914%	-2.349%	0.72	1.74	1.73
IE0004680173	0468017	8.25 Treas Bnd 2015	121.85	121.86	-0.006%	0.048%	0.663%	4.755%	1.08	2.07	2.05
IE0006857530	0685753	4.6 Treas Bnd 2016	109.37	109.25	0.114%	0.250%	-2.530%	-0.365%	1.39	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.91	116.43	0.417%	0.522%	3.165%	5.646%	2.17	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.98	112.57	0.364%	0.558%	3.688%	7.209%	2.41	4.87	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.95	112.61	0.299%	0.571%	4.189%	9.078%	2.76	5.33	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.85	120.44	0.345%	0.592%	4.345%	8.924%	2.86	5.48	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.18	0.343%	0.652%	0.538%	5.381%	2.99	6.14	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.32	114.89	0.373%	0.706%	5.182%	10.177%	3.08	6.32	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.49	104.03	0.448%	0.929%	7.288%		3.41	8.37	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.43	115.84	0.505%	0.785%	7.322%	9.077%	3.74	9.21	8.88