

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 May, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 07-May-2013	Previous Close Value 03-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.70	110.71	-0.007%	0.52%	3.70%	6.39%	10.70%	5.30	5.15	2.93
All Bond Index (Return)	166.55	166.49	0.040%	0.59%	4.12%	7.86%	66.55%	5.30	5.15	2.93
Under 3 Bond Index (Clean)	101.03	101.06	-0.036%	0.12%	0.34%	0.04%	1.03%	1.90	1.88	1.16
Under 3 Bond Index (Return)	142.84	142.83	0.009%	0.19%	0.83%	1.49%	42.84%	1.90	1.88	1.16
Under 5 Bond Index (Clean)	108.85	108.88	-0.026%	0.21%	1.16%	1.62%	8.85%	2.41	2.37	1.57
Under 5 Bond Index (Return)	154.83	154.79	0.021%	0.29%	1.61%	3.08%	54.83%	2.41	2.37	1.57
Under 10 Bond Index (Clean)	110.33	110.33	-0.002%	0.49%	3.22%	5.42%	10.33%	4.69	4.56	2.67
Under 10 Bond Index (Return)	161.92	161.85	0.044%	0.56%	3.63%	6.88%	61.92%	4.69	4.56	2.67
5 Plus Bond Index (Clean)	113.31	113.31	0.001%	0.65%	4.86%	8.90%	13.31%	6.57	6.37	3.15
5 Plus Bond Index (Return)	175.93	175.85	0.048%	0.72%	5.27%	10.38%	75.93%	6.57	6.37	3.15
10 Plus Bond Index (Clean)	116.35	116.39	-0.039%	0.71%	6.80%	12.87%	16.35%	9.20	8.87	3.74
10 Plus Bond Index (Return)	187.32	187.29	0.012%	0.80%	7.34%	14.40%	87.32%	9.20	8.87	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	102.51	1.23	112	103.73	0.00	7,599	7,789	7882
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.64	0.96	78	107.60	0.00	3,653	3,901	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.94	5.94	259	121.88	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.16	0.24	19	109.40	0.00	10,168	11,100	11124
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.95	3.03	201	116.98	0.00	6,389	7,281	7474
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.54	2.48	201	113.02	0.00	9,256	10,238	10468
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.05	3.89	323	112.94	0.00	7,700	8,397	8697
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.68	3.25	201	120.92	0.00	6,767	7,963	8182
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.40	0.23	19	109.64	0.00	11,809	12,919	12947
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.63	2.75	201	115.38	0.00	9,052	10,212	10461
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.15	0.51	48	104.66	0.00	5,011	5,219	5245
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.63	0.81	55	116.44	0.00	11,746	13,594	13690

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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%	34.30%	25.90%	9.10%				
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%	12.90%	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%	48.70%	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%	8.60%				
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%				10.40%			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%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%					19.80%	100.00%		13.70%					19.60%	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 07-May-2013	Previous Index Price 03-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	102.51	102.56	-0.057%	-0.003%	0.005%	-0.010%	0.33	0.69	0.68
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.64	106.66	-0.026%	0.146%	0.473%	0.556%	0.73	1.74	1.72
IE0004680173	0468017	8.25 Treas Bnd 2015	115.94	116.01	-0.060%	-0.069%	-0.060%	2.332%	1.10	2.07	2.05
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.19	-0.025%	0.191%	1.187%	2.461%	1.40	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.95	113.95	0.007%	0.503%	2.753%	4.019%	2.17	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.54	110.56	-0.014%	0.523%	3.328%	5.805%	2.41	4.87	4.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.05	109.10	-0.050%	0.507%	3.860%	7.771%	2.77	5.33	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.68	117.67	0.006%	0.573%	3.937%	7.216%	2.85	5.48	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.40	109.37	0.030%	0.649%	4.464%	8.542%	2.98	6.14	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.63	112.62	0.009%	0.696%	4.838%	8.662%	3.07	6.31	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.15	104.02	0.122%	1.025%	7.029%		3.40	8.37	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.63	115.67	-0.039%	0.712%	6.803%	12.915%	3.74	9.20	8.87

Return Price Performance			Index Price 07-May-2013	Previous Index Price 03-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	103.73	103.75	-0.013%	0.071%	0.429%	-2.473%	0.33	0.69	0.68
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.60	107.58	0.020%	0.225%	0.934%	-2.329%	0.73	1.74	1.72
IE0004680173	0468017	8.25 Treas Bnd 2015	121.88	121.85	0.017%	0.066%	0.680%	4.773%	1.10	2.07	2.05
IE0006857530	0685753	4.6 Treas Bnd 2016	109.40	109.37	0.021%	0.271%	-2.510%	-0.344%	1.40	2.82	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.98	116.91	0.058%	0.580%	3.225%	5.707%	2.17	3.99	3.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.02	112.98	0.030%	0.588%	3.720%	7.241%	2.41	4.87	4.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.94	112.95	-0.006%	0.565%	4.182%	9.071%	2.77	5.33	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.92	120.85	0.060%	0.652%	4.407%	8.989%	2.85	5.48	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.64	109.56	0.075%	0.728%	0.613%	5.460%	2.98	6.14	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.38	115.32	0.056%	0.762%	5.241%	10.239%	3.07	6.31	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.66	104.49	0.163%	1.093%	7.462%		3.40	8.37	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.44	116.43	0.012%	0.797%	7.335%	9.090%	3.74	9.20	8.87