

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 May, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-May-2013	Previous Close Value 07-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.67	110.70	-0.026%	0.49%	3.68%	6.36%	10.67%	5.29	5.14	2.93
All Bond Index (Return)	166.53	166.55	-0.014%	0.58%	4.11%	7.85%	66.53%	5.29	5.14	2.93
Under 3 Bond Index (Clean)	100.98	101.03	-0.049%	0.07%	0.29%	-0.01%	0.98%	1.89	1.87	1.17
Under 3 Bond Index (Return)	142.78	142.84	-0.039%	0.16%	0.79%	1.45%	42.78%	1.89	1.87	1.17
Under 5 Bond Index (Clean)	108.81	108.85	-0.036%	0.17%	1.12%	1.58%	8.81%	2.40	2.37	1.58
Under 5 Bond Index (Return)	154.79	154.83	-0.024%	0.27%	1.58%	3.05%	54.79%	2.40	2.37	1.58
Under 10 Bond Index (Clean)	110.30	110.33	-0.029%	0.46%	3.19%	5.39%	10.30%	4.68	4.56	2.68
Under 10 Bond Index (Return)	161.89	161.92	-0.017%	0.54%	3.62%	6.87%	61.89%	4.68	4.56	2.68
5 Plus Bond Index (Clean)	113.28	113.31	-0.023%	0.63%	4.83%	8.87%	13.28%	6.56	6.36	3.15
5 Plus Bond Index (Return)	175.91	175.93	-0.010%	0.71%	5.26%	10.37%	75.91%	6.56	6.36	3.15
10 Plus Bond Index (Clean)	116.34	116.35	-0.011%	0.70%	6.79%	12.86%	16.34%	9.20	8.86	3.74
10 Plus Bond Index (Return)	187.32	187.32	0.002%	0.80%	7.34%	14.41%	87.32%	9.20	8.86	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	102.43	1.24	113	103.67	0.00	7,599	7,784	7878
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.54	0.97	79	107.51	0.00	3,653	3,892	3927
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.90	5.96	260	121.86	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.14	0.25	20	109.39	0.00	10,168	11,097	11123
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.96	3.04	202	117.01	0.00	6,389	7,281	7476
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.59	2.49	202	113.08	0.00	9,256	10,236	10466
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.09	3.91	324	113.00	0.00	7,700	8,400	8701
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.65	3.27	202	120.92	0.00	6,767	7,961	8182
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.35	0.25	20	109.59	0.00	11,809	12,912	12941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.54	2.77	202	115.30	0.00	9,052	10,187	10437
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.05	0.52	49	104.57	0.00	5,011	5,214	5240
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.62	0.83	56	116.44	0.00	11,752	13,581	13678

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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	3.90%	17.10%	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%	18.90%				12.90%			15.00%	18.60%			
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%			6.10%	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 08-May-2013	Previous Index Price 07-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	102.43	102.51	-0.070%	-0.073%	-0.065%	-0.080%	0.39	0.68	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.54	106.64	-0.091%	0.054%	0.382%	0.465%	0.77	1.73	1.72
IE0004680173	0468017	8.25 Treas Bnd 2015	115.90	115.94	-0.035%	-0.103%	-0.095%	2.297%	1.10	2.06	2.04
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.16	-0.021%	0.170%	1.165%	2.440%	1.40	2.81	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.96	113.95	0.009%	0.512%	2.762%	4.028%	2.16	3.98	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.54	0.043%	0.567%	3.373%	5.851%	2.40	4.86	4.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.09	109.05	0.041%	0.548%	3.903%	7.815%	2.76	5.32	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.65	117.68	-0.019%	0.554%	3.917%	7.196%	2.85	5.47	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.35	109.40	-0.053%	0.595%	4.409%	8.485%	2.99	6.13	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.54	112.63	-0.083%	0.612%	4.752%	8.572%	3.08	6.30	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.05	104.15	-0.098%	0.926%	6.924%		3.41	8.36	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.62	115.63	-0.011%	0.701%	6.791%	12.902%	3.74	9.20	8.86

Return Price Performance			Index Price 08-May-2013	Previous Index Price 07-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	103.67	103.73	-0.059%	0.013%	0.370%	-2.530%	0.39	0.68	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.51	107.60	-0.080%	0.145%	0.854%	-2.407%	0.77	1.73	1.72
IE0004680173	0468017	8.25 Treas Bnd 2015	121.86	121.88	-0.014%	0.052%	0.666%	4.758%	1.10	2.06	2.04
IE0006857530	0685753	4.6 Treas Bnd 2016	109.39	109.40	-0.009%	0.262%	-2.518%	-0.353%	1.40	2.81	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.01	116.98	0.021%	0.602%	3.247%	5.730%	2.16	3.98	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.08	113.02	0.053%	0.642%	3.775%	7.298%	2.40	4.86	4.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.00	112.94	0.050%	0.615%	4.235%	9.126%	2.76	5.32	5.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.92	120.92	-0.005%	0.647%	4.402%	8.983%	2.85	5.47	5.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.59	109.64	-0.041%	0.686%	0.572%	5.416%	2.99	6.13	5.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.30	115.38	-0.068%	0.693%	5.169%	10.164%	3.08	6.30	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.57	104.66	-0.088%	1.005%	7.368%		3.41	8.36	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.44	116.44	0.002%	0.799%	7.337%	9.092%	3.74	9.20	8.86