

Irish Stock Exchange Daily Bond Index Report

Friday 10 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-May-2013	Previous Close Value 09-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.52	110.68	-0.145%	0.35%	3.53%	6.21%	10.52%	5.28	5.13	2.96
All Bond Index (Return)	166.34	166.56	-0.131%	0.46%	3.99%	7.72%	66.34%	5.28	5.13	2.96
Under 3 Bond Index (Clean)	101.02	101.00	0.018%	0.11%	0.33%	0.03%	1.02%	1.89	1.86	1.15
Under 3 Bond Index (Return)	142.87	142.83	0.029%	0.22%	0.85%	1.51%	42.87%	1.89	1.86	1.15
Under 5 Bond Index (Clean)	108.85	108.83	0.017%	0.21%	1.15%	1.61%	8.85%	2.40	2.36	1.56
Under 5 Bond Index (Return)	154.88	154.83	0.028%	0.32%	1.64%	3.11%	54.88%	2.40	2.36	1.56
Under 10 Bond Index (Clean)	110.18	110.31	-0.113%	0.35%	3.09%	5.28%	10.18%	4.67	4.55	2.70
Under 10 Bond Index (Return)	161.76	161.92	-0.100%	0.46%	3.53%	6.78%	61.76%	4.67	4.55	2.70
5 Plus Bond Index (Clean)	113.04	113.28	-0.215%	0.41%	4.61%	8.64%	13.04%	6.55	6.35	3.18
5 Plus Bond Index (Return)	175.58	175.94	-0.201%	0.53%	5.06%	10.17%	75.58%	6.55	6.35	3.18
10 Plus Bond Index (Clean)	115.92	116.32	-0.341%	0.34%	6.41%	12.46%	15.92%	9.19	8.85	3.78
10 Plus Bond Index (Return)	186.70	187.32	-0.326%	0.47%	6.99%	14.03%	86.70%	9.19	8.85	3.78

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.48	1.26	115	103.74	0.00	7,599	7,787	7883
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.56	1.00	81	107.56	0.00	3,630	3,893	3929
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.95	6.00	262	121.95	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.18	0.28	22	109.46	0.00	10,168	11,102	11130
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.97	3.07	204	117.04	0.00	6,389	7,282	7478
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.42	2.52	204	112.94	0.00	9,256	10,220	10453
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.91	3.93	326	112.84	0.00	7,700	8,386	8689
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.46	3.30	204	120.76	0.00	6,767	7,948	8171
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.15	0.27	22	109.42	0.00	11,809	12,889	12921
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.33	2.80	204	115.12	0.00	9,052	10,168	10421
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.78	0.55	51	104.32	0.00	5,000	5,200	5228
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.20	0.86	58	116.06	0.00	11,752	13,538	13639

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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%	12.90%	4.60%			3.90%	17.10%	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%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%		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%	11.80%	
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%	13.60%				19.60%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-May-2013	Previous Index Price 09-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.48	102.50	-0.015%	-0.024%	-0.017%	-0.031%	0.29	0.67	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.56	106.57	-0.009%	0.075%	0.402%	0.486%	0.74	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.95	115.99	-0.034%	-0.063%	-0.054%	2.338%	1.06	2.06	2.04
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.13	0.050%	0.211%	1.207%	2.482%	1.38	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.97	113.96	0.011%	0.518%	2.768%	4.035%	2.15	3.97	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.42	110.57	-0.131%	0.416%	3.218%	5.693%	2.43	4.85	4.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.91	109.13	-0.202%	0.382%	3.732%	7.637%	2.79	5.31	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.46	117.64	-0.157%	0.387%	3.745%	7.018%	2.88	5.46	5.31
IE0034074488	3407448	4.5 Treas Bnd 2020	109.15	109.31	-0.146%	0.414%	4.220%	8.289%	3.02	6.13	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.33	112.58	-0.224%	0.427%	4.559%	8.372%	3.11	6.30	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.78	104.11	-0.322%	0.664%	6.647%		3.44	8.35	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.20	115.60	-0.342%	0.342%	6.410%	12.500%	3.78	9.19	8.85

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-May-2013	Previous Index Price 09-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.74	103.75	-0.004%	0.082%	0.440%	-2.462%	0.29	0.67	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.56	107.56	0.003%	0.190%	0.899%	-2.364%	0.74	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	121.95	121.97	-0.013%	0.128%	0.743%	4.838%	1.06	2.06	2.04
IE0006857530	0685753	4.6 Treas Bnd 2016	109.46	109.39	0.061%	0.326%	-2.456%	-0.290%	1.38	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.04	117.02	0.024%	0.635%	3.281%	5.764%	2.15	3.97	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	113.07	-0.117%	0.517%	3.646%	7.165%	2.43	4.85	4.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.84	113.05	-0.184%	0.476%	4.091%	8.976%	2.79	5.31	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.76	120.92	-0.140%	0.511%	4.261%	8.836%	2.88	5.46	5.31
IE0034074488	3407448	4.5 Treas Bnd 2020	109.42	109.57	-0.134%	0.527%	0.413%	5.250%	3.02	6.13	5.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.12	115.36	-0.207%	0.536%	5.005%	9.992%	3.11	6.30	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.32	104.65	-0.311%	0.764%	7.112%		3.44	8.35	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.06	116.44	-0.326%	0.468%	6.984%	8.734%	3.78	9.19	8.85