

Irish Stock Exchange Daily Bond Index Report

Monday 13 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-May-2013	Previous Close Value 10-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.39	110.52	-0.118%	0.23%	3.41%	6.09%	10.39%	5.28	5.13	2.98
All Bond Index (Return)	166.21	166.34	-0.081%	0.38%	3.91%	7.64%	66.21%	5.28	5.13	2.98
Under 3 Bond Index (Clean)	101.03	101.02	0.007%	0.11%	0.33%	0.04%	1.03%	1.88	1.86	1.14
Under 3 Bond Index (Return)	142.93	142.87	0.041%	0.26%	0.89%	1.55%	42.93%	1.88	1.86	1.14
Under 5 Bond Index (Clean)	108.83	108.85	-0.011%	0.19%	1.14%	1.60%	8.83%	2.40	2.36	1.56
Under 5 Bond Index (Return)	154.91	154.88	0.025%	0.35%	1.66%	3.14%	54.91%	2.40	2.36	1.56
Under 10 Bond Index (Clean)	110.07	110.18	-0.103%	0.25%	2.98%	5.17%	10.07%	4.66	4.54	2.72
Under 10 Bond Index (Return)	161.65	161.76	-0.066%	0.39%	3.47%	6.71%	61.65%	4.66	4.54	2.72
5 Plus Bond Index (Clean)	112.85	113.04	-0.165%	0.25%	4.44%	8.46%	12.85%	6.54	6.34	3.20
5 Plus Bond Index (Return)	175.36	175.58	-0.126%	0.40%	4.93%	10.03%	75.36%	6.54	6.34	3.20
10 Plus Bond Index (Clean)	115.68	115.92	-0.211%	0.13%	6.19%	12.22%	15.68%	9.18	8.84	3.80
10 Plus Bond Index (Return)	186.38	186.70	-0.171%	0.30%	6.80%	13.84%	86.38%	9.18	8.84	3.80

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 Amt	
											O/S(m)	Clean Price	Dirty Price	
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.48	1.29	118	103.77	0.00	7,599	7,787	7885	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.57	1.04	84	107.61	0.00	3,630	3,869	3906	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.93	6.07	265	122.01	0.00	7	9	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.19	0.32	25	109.51	0.00	10,168	11,103	11135	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.90	3.12	207	117.01	0.00	6,389	7,277	7476	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.30	2.55	207	112.86	0.00	9,256	10,209	10445	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.87	3.97	329	112.83	0.00	7,700	8,383	8688	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.29	3.35	207	120.64	0.00	6,767	7,937	8163	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.93	0.31	25	109.23	0.00	11,809	12,863	12899	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.09	2.84	207	114.92	0.00	9,052	10,146	10403	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.59	0.58	54	104.16	0.00	5,000	5,179	5208	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.96	0.90	61	115.86	0.00	11,752	13,510	13616	

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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%	17.00%	12.80%	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%	48.80%	37.00%	13.10%					11.20%	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%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.80%	100.00%			13.60%				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 13-May-2013	Previous Index Price 10-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	102.48	102.48	-0.003%	-0.027%	-0.020%	-0.034%	0.28	0.67	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.57	106.56	0.012%	0.087%	0.415%	0.498%	0.73	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	115.95	-0.011%	-0.074%	-0.066%	2.327%	1.06	2.05	2.03
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.18	0.012%	0.223%	1.219%	2.494%	1.37	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.90	113.97	-0.066%	0.452%	2.701%	3.966%	2.17	3.97	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.30	110.42	-0.109%	0.307%	3.106%	5.578%	2.45	4.85	4.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.87	108.91	-0.041%	0.341%	3.689%	7.593%	2.80	5.31	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.29	117.46	-0.140%	0.246%	3.599%	6.868%	2.91	5.46	5.30
IE0034074488	3407448	4.5 Treas Bnd 2020	108.93	109.15	-0.204%	0.209%	4.008%	8.068%	3.05	6.12	5.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.09	112.33	-0.216%	0.210%	4.333%	8.138%	3.15	6.29	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.59	103.78	-0.186%	0.477%	6.448%		3.46	8.35	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.96	115.20	-0.211%	0.131%	6.186%	12.262%	3.80	9.18	8.84

Return Price Performance			Index Price 13-May-2013	Previous Index Price 10-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	103.77	103.74	0.029%	0.111%	0.469%	-2.434%	0.28	0.67	0.67
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	107.56	0.046%	0.237%	0.946%	-2.318%	0.73	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	122.01	121.95	0.046%	0.174%	0.789%	4.886%	1.06	2.05	2.03
IE0006857530	0685753	4.6 Treas Bnd 2016	109.51	109.46	0.047%	0.373%	-2.411%	-0.243%	1.37	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.01	117.04	-0.026%	0.609%	3.254%	5.737%	2.17	3.97	3.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.94	-0.073%	0.443%	3.570%	7.086%	2.45	4.85	4.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.83	112.84	-0.007%	0.469%	4.084%	8.968%	2.80	5.31	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.64	120.76	-0.096%	0.415%	4.161%	8.732%	2.91	5.46	5.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.23	109.42	-0.170%	0.356%	0.242%	5.071%	3.05	6.12	5.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.92	115.12	-0.175%	0.361%	4.821%	9.800%	3.15	6.29	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.16	104.32	-0.153%	0.609%	6.948%		3.46	8.35	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.86	116.06	-0.171%	0.296%	6.801%	8.548%	3.80	9.18	8.84