

Irish Stock Exchange Daily Bond Index Report

Tuesday 14 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-May-2013	Previous Close Value 13-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.32	110.39	-0.060%	0.17%	3.35%	6.02%	10.32%	5.28	5.12	2.99
All Bond Index (Return)	166.13	166.21	-0.048%	0.33%	3.86%	7.59%	66.13%	5.28	5.12	2.99
Under 3 Bond Index (Clean)	100.99	101.03	-0.033%	0.08%	0.30%	0.00%	0.99%	1.88	1.86	1.15
Under 3 Bond Index (Return)	142.90	142.93	-0.021%	0.24%	0.87%	1.53%	42.90%	1.88	1.86	1.15
Under 5 Bond Index (Clean)	108.80	108.83	-0.034%	0.16%	1.11%	1.57%	8.80%	2.39	2.36	1.57
Under 5 Bond Index (Return)	154.88	154.91	-0.023%	0.32%	1.64%	3.11%	54.88%	2.39	2.36	1.57
Under 10 Bond Index (Clean)	110.01	110.07	-0.054%	0.20%	2.93%	5.12%	10.01%	4.66	4.54	2.73
Under 10 Bond Index (Return)	161.59	161.65	-0.041%	0.35%	3.42%	6.67%	61.59%	4.66	4.54	2.73
5 Plus Bond Index (Clean)	112.77	112.85	-0.072%	0.18%	4.36%	8.39%	12.77%	6.54	6.34	3.21
5 Plus Bond Index (Return)	175.26	175.36	-0.059%	0.34%	4.86%	9.96%	75.26%	6.54	6.34	3.21
10 Plus Bond Index (Clean)	115.56	115.68	-0.105%	0.03%	6.08%	12.10%	15.56%	9.18	8.84	3.82
10 Plus Bond Index (Return)	186.22	186.38	-0.091%	0.21%	6.71%	13.73%	86.22%	9.18	8.84	3.82

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.46	1.30	119	103.76	0.00	7,599	7,785	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.57	1.05	85	107.62	0.00	3,655	3,868	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.82	6.10	266	121.91	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.14	0.33	26	109.47	0.00	10,168	11,098	11131
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.85	3.13	208	116.98	0.00	6,389	7,274	7474
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	2.56	208	112.79	0.00	9,256	10,202	10439
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.88	3.98	330	112.86	0.00	7,700	8,384	8690
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.10	3.36	208	120.46	0.00	6,793	7,923	8151
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.89	0.32	26	109.21	0.00	11,809	12,859	12897
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.02	2.85	208	114.87	0.00	9,086	10,140	10398
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.48	0.59	55	104.07	0.00	5,000	5,174	5204
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.84	0.92	62	115.76	0.00	11,758	13,496	13604

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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%	11.70%			
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%			6.00%	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%

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Bond Index Constituent

Clean Price Performance			Index Price 14-May-2013	Previous Index Price 13-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	102.46	102.48	-0.021%	-0.049%	-0.041%	-0.056%	0.30	0.67	0.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.57	106.57	-0.003%	0.085%	0.412%	0.495%	0.73	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.82	115.93	-0.103%	-0.177%	-0.168%	2.222%	1.10	2.05	2.03
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.19	-0.050%	0.173%	1.168%	2.442%	1.39	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.85	113.90	-0.040%	0.412%	2.660%	3.925%	2.18	3.97	3.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.30	-0.073%	0.235%	3.031%	5.502%	2.46	4.85	4.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.88	108.87	0.011%	0.352%	3.700%	7.605%	2.79	5.31	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.10	117.29	-0.169%	0.077%	3.424%	6.688%	2.94	5.45	5.30
IE0034074488	3407448	4.5 Treas Bnd 2020	108.89	108.93	-0.029%	0.179%	3.977%	8.036%	3.05	6.12	5.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.02	112.09	-0.060%	0.150%	4.271%	8.073%	3.16	6.29	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.48	103.59	-0.098%	0.378%	6.344%		3.48	8.34	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.84	114.96	-0.104%	0.026%	6.075%	12.145%	3.82	9.18	8.84

Return Price Performance			Index Price 14-May-2013	Previous Index Price 13-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	103.76	103.77	-0.011%	0.100%	0.458%	-2.444%	0.30	0.67	0.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.62	107.61	0.008%	0.245%	0.954%	-2.310%	0.73	1.72	1.71
IE0004680173	0468017	8.25 Treas Bnd 2015	121.91	122.01	-0.079%	0.095%	0.710%	4.804%	1.10	2.05	2.03
IE0006857530	0685753	4.6 Treas Bnd 2016	109.47	109.51	-0.039%	0.334%	-2.449%	-0.282%	1.39	2.80	2.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.98	117.01	-0.026%	0.583%	3.228%	5.710%	2.18	3.97	3.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.79	112.86	-0.060%	0.383%	3.508%	7.022%	2.46	4.85	4.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.86	112.83	0.021%	0.491%	4.106%	8.991%	2.79	5.31	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.46	120.64	-0.151%	0.263%	4.004%	8.568%	2.94	5.45	5.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.21	109.23	-0.018%	0.338%	0.224%	5.052%	3.05	6.12	5.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.87	114.92	-0.047%	0.314%	4.772%	9.748%	3.16	6.29	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.07	104.16	-0.088%	0.521%	6.854%		3.48	8.34	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.76	115.86	-0.091%	0.205%	6.704%	8.450%	3.82	9.18	8.84