

Irish Stock Exchange Daily Bond Index Report

Wednesday 15 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-May-2013	Previous Close Value 14-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.28	110.32	-0.043%	0.13%	3.30%	5.98%	10.28%	5.27	5.11	2.99
All Bond Index (Return)	166.08	166.13	-0.030%	0.30%	3.83%	7.55%	66.08%	5.27	5.11	2.99
Under 3 Bond Index (Clean)	100.98	100.99	-0.009%	0.07%	0.29%	0.00%	0.98%	1.87	1.85	1.14
Under 3 Bond Index (Return)	142.90	142.90	0.002%	0.24%	0.87%	1.53%	42.90%	1.87	1.85	1.14
Under 5 Bond Index (Clean)	108.79	108.80	-0.003%	0.16%	1.10%	1.56%	8.79%	2.38	2.35	1.56
Under 5 Bond Index (Return)	154.89	154.88	0.008%	0.33%	1.65%	3.12%	54.89%	2.38	2.35	1.56
Under 10 Bond Index (Clean)	109.98	110.01	-0.029%	0.17%	2.90%	5.09%	9.98%	4.65	4.53	2.73
Under 10 Bond Index (Return)	161.56	161.59	-0.017%	0.34%	3.41%	6.65%	61.56%	4.65	4.53	2.73
5 Plus Bond Index (Clean)	112.71	112.77	-0.059%	0.12%	4.30%	8.32%	12.71%	6.53	6.33	3.22
5 Plus Bond Index (Return)	175.18	175.26	-0.047%	0.29%	4.82%	9.91%	75.18%	6.53	6.33	3.22
10 Plus Bond Index (Clean)	115.41	115.56	-0.124%	-0.10%	5.94%	11.96%	15.41%	9.17	8.83	3.83
10 Plus Bond Index (Return)	186.01	186.22	-0.110%	0.10%	6.59%	13.61%	86.01%	9.17	8.83	3.83

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	102.44	1.32	120	103.76	0.00	7,599	7,784	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.52	1.06	86	107.58	0.00	3,655	3,894	3933
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.86	6.12	267	121.98	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.15	0.34	27	109.49	0.00	10,168	11,099	11133
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.87	3.15	209	117.02	0.00	6,389	7,275	7476
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	2.58	209	112.80	0.00	9,256	10,202	10440
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.92	3.99	331	112.91	0.00	7,700	8,387	8694
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.98	3.38	209	120.36	0.00	6,793	7,946	8176
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.85	0.33	27	109.18	0.00	11,809	12,853	12893
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.94	2.86	209	114.80	0.00	9,075	10,171	10431
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.36	0.60	56	103.96	0.00	5,000	5,168	5198
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.70	0.93	63	115.63	0.00	11,760	13,486	13596

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	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%	17.10%	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%	18.80%						12.90%			14.90%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 15-May-2013	Previous Index Price 14-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	102.44	102.46	-0.018%	-0.066%	-0.059%	-0.073%	0.28	0.66	0.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.52	106.57	-0.044%	0.040%	0.367%	0.451%	0.74	1.71	1.70
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.82	0.042%	-0.134%	-0.126%	2.265%	1.06	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.14	0.009%	0.182%	1.177%	2.452%	1.37	2.79	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.87	113.85	0.016%	0.428%	2.676%	3.942%	2.17	3.96	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.22	0.000%	0.235%	3.031%	5.502%	2.46	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.92	108.88	0.032%	0.384%	3.734%	7.639%	2.79	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.98	117.10	-0.096%	-0.019%	3.325%	6.586%	2.95	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	108.85	108.89	-0.044%	0.135%	3.931%	7.989%	3.06	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.94	112.02	-0.071%	0.079%	4.196%	7.996%	3.17	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.36	103.48	-0.121%	0.257%	6.215%		3.49	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.70	114.84	-0.124%	-0.098%	5.944%	12.006%	3.83	9.17	8.83

Return Price Performance			Index Price 15-May-2013	Previous Index Price 14-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	103.76	-0.007%	0.094%	0.451%	-2.451%	0.28	0.66	0.66
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.58	107.62	-0.033%	0.212%	0.921%	-2.342%	0.74	1.71	1.70
IE0004680173	0468017	8.25 Treas Bnd 2015	121.98	121.91	0.059%	0.154%	0.769%	4.866%	1.06	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.49	109.47	0.021%	0.355%	-2.428%	-0.261%	1.37	2.79	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.02	116.98	0.028%	0.611%	3.257%	5.740%	2.17	3.96	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.80	112.79	0.011%	0.393%	3.519%	7.033%	2.46	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.91	112.86	0.042%	0.532%	4.149%	9.036%	2.79	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.36	120.46	-0.080%	0.183%	3.921%	8.481%	2.95	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.18	109.21	-0.032%	0.306%	0.192%	5.018%	3.06	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.80	114.87	-0.057%	0.256%	4.712%	9.685%	3.17	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.96	104.07	-0.110%	0.411%	6.736%		3.49	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.63	115.76	-0.110%	0.095%	6.587%	8.331%	3.83	9.17	8.83