

Irish Stock Exchange Daily Bond Index Report

Thursday 16 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-May-2013	Previous Close Value 15-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.47	110.28	0.177%	0.31%	3.49%	6.16%	10.47%	5.27	5.12	2.96
All Bond Index (Return)	166.39	166.08	0.186%	0.49%	4.02%	7.75%	66.39%	5.27	5.12	2.96
Under 3 Bond Index (Clean)	101.01	100.98	0.028%	0.10%	0.32%	0.02%	1.01%	1.87	1.85	1.12
Under 3 Bond Index (Return)	142.96	142.90	0.038%	0.28%	0.91%	1.57%	42.96%	1.87	1.85	1.12
Under 5 Bond Index (Clean)	108.86	108.79	0.056%	0.21%	1.16%	1.62%	8.86%	2.38	2.35	1.53
Under 5 Bond Index (Return)	155.00	154.89	0.067%	0.40%	1.72%	3.19%	55.00%	2.38	2.35	1.53
Under 10 Bond Index (Clean)	110.14	109.98	0.146%	0.31%	3.05%	5.24%	10.14%	4.65	4.53	2.70
Under 10 Bond Index (Return)	161.81	161.56	0.155%	0.49%	3.57%	6.81%	61.81%	4.65	4.53	2.70
5 Plus Bond Index (Clean)	112.96	112.71	0.230%	0.35%	4.54%	8.57%	12.96%	6.53	6.33	3.19
5 Plus Bond Index (Return)	175.59	175.18	0.238%	0.53%	5.06%	10.17%	75.59%	6.53	6.33	3.19
10 Plus Bond Index (Clean)	115.84	115.41	0.371%	0.27%	6.34%	12.38%	15.84%	9.17	8.83	3.79
10 Plus Bond Index (Return)	186.72	186.01	0.380%	0.48%	6.99%	14.04%	86.72%	9.17	8.83	3.79

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	1.33	121	103.76	0.00	7,599	7,784	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.55	1.07	87	107.63	0.00	3,655	3,895	3934
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.88	6.14	268	122.02	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.20	0.35	28	109.56	0.00	10,168	11,104	11140
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.04	3.16	210	117.20	0.00	6,389	7,286	7488
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.34	2.59	210	112.93	0.00	9,256	10,212	10452
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.11	4.00	332	113.11	0.00	7,700	8,401	8709
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.21	3.40	210	120.60	0.00	6,793	7,961	8192
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.08	0.35	28	109.43	0.00	11,809	12,881	12922
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.21	2.88	210	115.08	0.00	9,075	10,183	10444
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.65	0.61	57	104.26	0.00	5,000	5,183	5213
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.12	0.95	64	116.07	0.00	11,760	13,538	13650

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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%	14.90%				10.40%			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%			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	13.80%				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 16-May-2013	Previous Index Price 15-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	102.44	-0.005%	-0.071%	-0.063%	-0.078%	0.27	0.66	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.55	106.52	0.028%	0.069%	0.396%	0.479%	0.71	1.71	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	115.88	115.86	0.014%	-0.121%	-0.112%	2.279%	1.04	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.15	0.050%	0.232%	1.228%	2.503%	1.35	2.79	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	113.87	0.147%	0.575%	2.827%	4.094%	2.13	3.96	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.34	110.22	0.104%	0.339%	3.139%	5.612%	2.44	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.11	108.92	0.174%	0.559%	3.914%	7.827%	2.75	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.21	116.98	0.190%	0.171%	3.522%	6.788%	2.92	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.08	108.85	0.216%	0.351%	4.156%	8.222%	3.02	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.21	111.94	0.239%	0.317%	4.445%	8.254%	3.13	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.65	103.36	0.283%	0.540%	6.515%		3.46	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.12	114.70	0.371%	0.273%	6.336%	12.422%	3.79	9.17	8.83

Return Price Performance			Index Price 16-May-2013	Previous Index Price 15-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	0.006%	0.099%	0.457%	-2.445%	0.27	0.66	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	107.58	0.039%	0.252%	0.961%	-2.304%	0.71	1.71	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	122.02	121.98	0.032%	0.186%	0.801%	4.899%	1.04	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.56	109.49	0.061%	0.416%	-2.369%	-0.200%	1.35	2.79	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.20	117.02	0.156%	0.768%	3.418%	5.904%	2.13	3.96	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.93	112.80	0.113%	0.507%	3.636%	7.155%	2.44	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.11	112.91	0.179%	0.712%	4.336%	9.231%	2.75	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.60	120.36	0.199%	0.382%	4.127%	8.697%	2.92	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.43	109.18	0.226%	0.533%	0.418%	5.256%	3.02	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.08	114.80	0.245%	0.501%	4.968%	9.954%	3.13	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.26	103.96	0.291%	0.703%	7.048%		3.46	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.07	115.63	0.380%	0.475%	6.992%	8.742%	3.79	9.17	8.83