

Irish Stock Exchange Daily Bond Index Report

Friday 17 May, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-May-2013	Previous Close Value 16-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.61	110.47	0.124%	0.43%	3.62%	6.30%	10.61%	5.27	5.12	2.93
All Bond Index (Return)	166.61	166.39	0.133%	0.62%	4.16%	7.90%	66.61%	5.27	5.12	2.93
Under 3 Bond Index (Clean)	101.04	101.01	0.031%	0.13%	0.35%	0.05%	1.04%	1.87	1.85	1.10
Under 3 Bond Index (Return)	143.02	142.96	0.042%	0.32%	0.95%	1.62%	43.02%	1.87	1.85	1.10
Under 5 Bond Index (Clean)	108.89	108.86	0.033%	0.25%	1.19%	1.66%	8.89%	2.38	2.34	1.52
Under 5 Bond Index (Return)	155.06	155.00	0.044%	0.44%	1.76%	3.24%	55.06%	2.38	2.34	1.52
Under 10 Bond Index (Clean)	110.25	110.14	0.104%	0.42%	3.15%	5.35%	10.25%	4.65	4.53	2.68
Under 10 Bond Index (Return)	162.00	161.81	0.114%	0.61%	3.68%	6.94%	62.00%	4.65	4.53	2.68
5 Plus Bond Index (Clean)	113.15	112.96	0.164%	0.51%	4.71%	8.75%	13.15%	6.53	6.33	3.16
5 Plus Bond Index (Return)	175.90	175.59	0.172%	0.70%	5.25%	10.36%	75.90%	6.53	6.33	3.16
10 Plus Bond Index (Clean)	116.12	115.84	0.243%	0.52%	6.60%	12.65%	16.12%	9.17	8.84	3.76
10 Plus Bond Index (Return)	187.19	186.72	0.254%	0.73%	7.27%	14.33%	87.19%	9.17	8.84	3.76

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	102.43	1.34	122	103.76	0.00	7,599	7,783	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.56	1.09	88	107.65	0.00	3,655	3,895	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.93	6.17	269	122.09	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.28	0.37	29	109.64	0.00	10,168	11,112	11149
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	3.18	211	117.26	0.00	6,389	7,289	7492
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.45	2.60	211	113.05	0.00	9,256	10,222	10463
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.28	4.01	333	113.29	0.00	7,700	8,414	8724
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.35	3.41	211	120.76	0.00	6,793	7,971	8203
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.23	0.36	29	109.59	0.00	11,809	12,898	12941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.40	2.89	211	115.29	0.00	9,074	10,200	10463
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.87	0.62	58	104.49	0.00	5,000	5,193	5224
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.40	0.96	65	116.36	0.00	11,760	13,571	13684

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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%	34.10%	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%	4.50%		
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%	48.70%	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%	13.70%				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 17-May-2013	Previous Index Price 16-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.43	102.44	-0.007%	-0.078%	-0.070%	-0.085%	0.27	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.56	106.55	0.007%	0.075%	0.402%	0.486%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	115.88	0.040%	-0.081%	-0.072%	2.320%	1.02	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.28	109.20	0.066%	0.298%	1.295%	2.571%	1.33	2.78	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	114.04	0.039%	0.615%	2.867%	4.135%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.45	110.34	0.097%	0.437%	3.239%	5.714%	2.41	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	109.11	0.159%	0.719%	4.079%	7.998%	2.72	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.35	117.21	0.122%	0.293%	3.648%	6.918%	2.89	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.23	109.08	0.136%	0.488%	4.297%	8.369%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.40	112.21	0.174%	0.492%	4.626%	8.442%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.87	103.65	0.207%	0.749%	6.736%		3.43	8.33	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.40	115.12	0.243%	0.517%	6.595%	12.695%	3.76	9.17	8.84

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 17-May-2013	Previous Index Price 16-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.76	103.76	0.003%	0.102%	0.460%	-2.443%	0.27	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.65	107.63	0.019%	0.270%	0.979%	-2.286%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	122.09	122.02	0.057%	0.243%	0.858%	4.959%	1.02	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.64	109.56	0.078%	0.494%	-2.293%	-0.123%	1.33	2.78	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.26	117.20	0.051%	0.819%	3.471%	5.959%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.05	112.93	0.105%	0.613%	3.745%	7.267%	2.41	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.29	113.11	0.164%	0.877%	4.506%	9.410%	2.72	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.76	120.60	0.131%	0.514%	4.264%	8.839%	2.89	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.59	109.43	0.146%	0.680%	0.565%	5.410%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.29	115.08	0.181%	0.683%	5.158%	10.152%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.49	104.26	0.217%	0.921%	7.280%		3.43	8.33	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.36	116.07	0.254%	0.731%	7.264%	9.018%	3.76	9.17	8.84