

Irish Stock Exchange Daily Bond Index Report

Monday 20 May, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-May-2013	Previous Close Value 17-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	110.61	-0.001%	0.43%	3.62%	6.30%	10.61%	5.26	5.12	2.93
All Bond Index (Return)	166.67	166.61	0.035%	0.66%	4.19%	7.93%	66.67%	5.26	5.12	2.93
Under 3 Bond Index (Clean)	101.04	101.04	-0.007%	0.12%	0.34%	0.05%	1.04%	1.86	1.84	1.10
Under 3 Bond Index (Return)	143.06	143.02	0.027%	0.35%	0.98%	1.64%	43.06%	1.86	1.84	1.10
Under 5 Bond Index (Clean)	108.88	108.89	-0.006%	0.24%	1.19%	1.65%	8.88%	2.38	2.34	1.52
Under 5 Bond Index (Return)	155.11	155.06	0.028%	0.47%	1.79%	3.26%	55.11%	2.38	2.34	1.52
Under 10 Bond Index (Clean)	110.26	110.25	0.005%	0.42%	3.16%	5.36%	10.26%	4.65	4.53	2.68
Under 10 Bond Index (Return)	162.06	162.00	0.040%	0.65%	3.73%	6.98%	62.06%	4.65	4.53	2.68
5 Plus Bond Index (Clean)	113.15	113.15	0.002%	0.51%	4.72%	8.75%	13.15%	6.53	6.33	3.16
5 Plus Bond Index (Return)	175.96	175.90	0.037%	0.74%	5.28%	10.40%	75.96%	6.53	6.33	3.16
10 Plus Bond Index (Clean)	116.07	116.12	-0.041%	0.48%	6.55%	12.60%	16.07%	9.17	8.83	3.76
10 Plus Bond Index (Return)	187.19	187.19	-0.003%	0.73%	7.26%	14.33%	87.19%	9.17	8.83	3.76

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	102.42	1.37	125	103.79	0.00	7,599	7,783	7887
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.56	1.12	91	107.68	0.00	3,655	3,895	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.08	6.23	272	122.31	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.27	0.40	32	109.67	0.00	10,168	11,111	11152
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	3.23	214	117.30	0.00	6,389	7,288	7495
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.43	2.64	214	113.06	0.00	9,256	10,220	10465
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.31	4.05	336	113.36	0.00	7,700	8,417	8728
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.41	3.46	214	120.86	0.00	6,793	7,975	8210
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.26	0.40	32	109.65	0.00	11,809	12,902	12948
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.39	2.93	214	115.32	0.00	9,074	10,199	10464
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.87	0.65	61	104.52	0.00	5,000	5,194	5226
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.36	1.01	68	116.36	0.00	11,760	13,565	13684

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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%	34.10%	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%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 20-May-2013	Previous Index Price 17-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	102.42	102.43	-0.008%	-0.086%	-0.078%	-0.093%	0.26	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.56	106.56	-0.002%	0.073%	0.400%	0.484%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	115.93	0.133%	0.052%	0.060%	2.455%	0.95	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.27	109.28	-0.009%	0.289%	1.286%	2.562%	1.33	2.78	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	114.08	-0.004%	0.610%	2.863%	4.131%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.43	110.45	-0.018%	0.418%	3.220%	5.695%	2.42	4.83	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.31	109.28	0.025%	0.744%	4.105%	8.025%	2.72	5.29	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.41	117.35	0.049%	0.342%	3.698%	6.970%	2.88	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.26	109.23	0.025%	0.512%	4.323%	8.395%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.39	112.40	-0.006%	0.485%	4.620%	8.435%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.87	103.87	0.005%	0.754%	6.741%		3.43	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.36	115.40	-0.042%	0.475%	6.551%	12.648%	3.76	9.17	8.83

Return Price Performance			Index Price 20-May-2013	Previous Index Price 17-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	103.79	103.76	0.025%	0.127%	0.485%	-2.418%	0.26	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.68	107.65	0.032%	0.302%	1.011%	-2.255%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	122.31	122.09	0.182%	0.425%	1.042%	5.149%	0.95	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.67	109.64	0.026%	0.520%	-2.268%	-0.097%	1.33	2.78	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.30	117.26	0.035%	0.855%	3.507%	5.996%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.06	113.05	0.015%	0.628%	3.761%	7.284%	2.42	4.83	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.36	113.29	0.056%	0.933%	4.564%	9.471%	2.72	5.29	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.86	120.76	0.088%	0.602%	4.355%	8.935%	2.88	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	109.59	0.059%	0.740%	0.625%	5.472%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.32	115.29	0.029%	0.713%	5.189%	10.185%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.52	104.49	0.035%	0.957%	7.318%		3.43	8.33	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.36	116.36	-0.003%	0.728%	7.261%	9.016%	3.76	9.17	8.83