

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 May, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-May-2013	Previous Close Value 21-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.55	110.55	-0.004%	0.38%	3.56%	6.24%	10.55%	5.25	5.10	2.94
All Bond Index (Return)	166.62	166.60	0.008%	0.63%	4.16%	7.90%	66.62%	5.25	5.10	2.94
Under 3 Bond Index (Clean)	101.02	101.03	-0.007%	0.11%	0.33%	0.04%	1.02%	1.85	1.83	1.09
Under 3 Bond Index (Return)	143.07	143.07	0.003%	0.36%	0.99%	1.65%	43.07%	1.85	1.83	1.09
Under 5 Bond Index (Clean)	108.87	108.87	-0.006%	0.22%	1.17%	1.63%	8.87%	2.37	2.33	1.51
Under 5 Bond Index (Return)	155.12	155.11	0.006%	0.48%	1.80%	3.27%	55.12%	2.37	2.33	1.51
Under 10 Bond Index (Clean)	110.21	110.21	-0.001%	0.38%	3.11%	5.31%	10.21%	4.64	4.52	2.68
Under 10 Bond Index (Return)	162.02	162.01	0.010%	0.62%	3.70%	6.95%	62.02%	4.64	4.52	2.68
5 Plus Bond Index (Clean)	113.07	113.07	-0.002%	0.44%	4.64%	8.67%	13.07%	6.52	6.32	3.17
5 Plus Bond Index (Return)	175.88	175.86	0.010%	0.69%	5.23%	10.35%	75.88%	6.52	6.32	3.17
10 Plus Bond Index (Clean)	115.96	115.98	-0.017%	0.37%	6.44%	12.49%	15.96%	9.15	8.82	3.77
10 Plus Bond Index (Return)	187.05	187.05	-0.004%	0.65%	7.18%	14.24%	87.05%	9.15	8.82	3.77

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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.40	1.39	127	103.79	0.00	7,599	7,781	7887
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.50	1.15	93	107.64	0.00	3,630	3,866	3907
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.99	6.28	274	122.27	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.28	0.43	34	109.70	0.00	10,168	11,112	11155
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.04	3.26	216	117.29	0.00	6,389	7,286	7494
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.40	2.66	216	113.06	0.00	9,256	10,218	10464
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.25	4.08	338	113.32	0.00	7,700	8,412	8726
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.32	3.49	216	120.81	0.00	6,767	7,939	8175
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.19	0.42	34	109.60	0.00	11,809	12,893	12943
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.30	2.96	216	115.26	0.00	9,054	10,167	10435
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.76	0.67	63	104.43	0.00	5,000	5,188	5222
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.24	1.04	70	116.27	0.00	11,760	13,551	13673

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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%					11.10%	48.60%	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%				10.50%			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	13.80%				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 22-May-2013	Previous Index Price 21-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	102.40	102.42	-0.012%	-0.102%	-0.095%	-0.109%	0.23	0.64	0.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.50	106.54	-0.038%	0.017%	0.344%	0.427%	0.71	1.69	1.68
IE0004680173	0468017	8.25 Treas Bnd 2015	115.99	116.05	-0.052%	-0.026%	-0.017%	2.376%	0.95	2.02	2.01
IE0006857530	0685753	4.6 Treas Bnd 2016	109.28	109.27	0.006%	0.298%	1.295%	2.571%	1.31	2.77	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	114.04	-0.003%	0.575%	2.827%	4.094%	2.12	3.94	3.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.40	110.40	0.000%	0.394%	3.195%	5.669%	2.42	4.82	4.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.23	0.014%	0.691%	4.051%	7.969%	2.72	5.28	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.32	117.33	-0.004%	0.269%	3.623%	6.893%	2.89	5.43	5.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.19	109.19	-0.005%	0.448%	4.256%	8.326%	3.00	6.09	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	112.30	-0.004%	0.401%	4.531%	8.343%	3.11	6.27	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.76	103.74	0.024%	0.647%	6.628%		3.44	8.32	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.24	115.26	-0.017%	0.373%	6.443%	12.534%	3.77	9.15	8.82

Return Price Performance			Index Price 22-May-2013	Previous Index Price 21-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	103.80	-0.002%	0.131%	0.489%	-2.414%	0.23	0.64	0.64
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.64	107.67	-0.026%	0.269%	0.978%	-2.287%	0.71	1.69	1.68
IE0004680173	0468017	8.25 Treas Bnd 2015	122.27	122.31	-0.030%	0.389%	1.005%	5.112%	0.95	2.02	2.01
IE0006857530	0685753	4.6 Treas Bnd 2016	109.70	109.68	0.018%	0.552%	-2.237%	-0.066%	1.31	2.77	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.29	117.28	0.011%	0.846%	3.498%	5.987%	2.12	3.94	3.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.06	113.05	0.011%	0.627%	3.759%	7.282%	2.42	4.82	4.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.32	113.30	0.024%	0.904%	4.534%	9.439%	2.72	5.28	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.81	120.80	0.010%	0.559%	4.310%	8.888%	2.89	5.43	5.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.60	109.60	0.006%	0.697%	0.583%	5.428%	3.00	6.09	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.26	115.25	0.007%	0.653%	5.127%	10.120%	3.11	6.27	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.43	104.40	0.034%	0.871%	7.226%		3.44	8.32	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.27	116.28	-0.004%	0.652%	7.180%	8.933%	3.77	9.15	8.82