

Irish Stock Exchange Daily Bond Index Report

Thursday 23 May, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-May-2013	Previous Close Value 22-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.18	110.55	-0.331%	0.04%	3.22%	5.89%	10.18%	5.24	5.09	3.00
All Bond Index (Return)	166.09	166.62	-0.313%	0.31%	3.84%	7.56%	66.09%	5.24	5.09	3.00
Under 3 Bond Index (Clean)	100.95	101.02	-0.070%	0.04%	0.26%	-0.03%	0.95%	1.85	1.83	1.12
Under 3 Bond Index (Return)	142.99	143.07	-0.057%	0.30%	0.93%	1.60%	42.99%	1.85	1.83	1.12
Under 5 Bond Index (Clean)	108.76	108.87	-0.102%	0.12%	1.07%	1.53%	8.76%	2.36	2.33	1.55
Under 5 Bond Index (Return)	154.98	155.12	-0.089%	0.39%	1.71%	3.18%	54.98%	2.36	2.33	1.55
Under 10 Bond Index (Clean)	109.90	110.21	-0.282%	0.09%	2.82%	5.01%	9.90%	4.63	4.51	2.74
Under 10 Bond Index (Return)	161.59	162.02	-0.265%	0.36%	3.43%	6.67%	61.59%	4.63	4.51	2.74
5 Plus Bond Index (Clean)	112.58	113.07	-0.432%	0.01%	4.19%	8.20%	12.58%	6.51	6.30	3.24
5 Plus Bond Index (Return)	175.15	175.88	-0.412%	0.28%	4.80%	9.90%	75.15%	6.51	6.30	3.24
10 Plus Bond Index (Clean)	115.22	115.96	-0.638%	-0.27%	5.76%	11.77%	15.22%	9.14	8.80	3.85
10 Plus Bond Index (Return)	185.89	187.05	-0.619%	0.03%	6.52%	13.53%	85.89%	9.14	8.80	3.85

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	102.36	1.40	128	103.76	0.00	7,599	7,778	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.45	1.16	94	107.61	0.00	3,630	3,864	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.95	6.30	275	122.25	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.17	0.44	35	109.61	0.00	10,168	11,101	11146
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.80	3.27	217	117.07	0.00	6,389	7,271	7480
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.14	2.68	217	112.82	0.00	9,256	10,194	10442
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.88	4.09	339	112.97	0.00	7,700	8,384	8699
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.93	3.51	217	120.44	0.00	6,767	7,912	8149
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.73	0.43	35	109.16	0.00	11,809	12,839	12890
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.79	2.97	217	114.76	0.00	9,054	10,121	10390
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.18	0.68	64	103.86	0.00	5,000	5,159	5193
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.50	1.05	71	115.55	0.00	11,760	13,465	13589

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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%	34.20%	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%			11.20%	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%	15.00%		10.50%			12.10%	15.10%	
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%			9.30%	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%	18.90%		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	13.70%				19.80%	100.00%	13.60%				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 23-May-2013	Previous Index Price 22-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.36	102.40	-0.042%	-0.144%	-0.137%	-0.151%	0.28	0.64	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.45	106.50	-0.045%	-0.028%	0.299%	0.382%	0.73	1.69	1.68
IE0004680173	0468017	8.25 Treas Bnd 2015	115.95	115.99	-0.034%	-0.060%	-0.052%	2.341%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.28	-0.098%	0.200%	1.196%	2.471%	1.34	2.77	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.80	114.04	-0.203%	0.370%	2.618%	3.882%	2.17	3.94	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.14	110.40	-0.234%	0.159%	2.954%	5.422%	2.47	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.88	109.25	-0.334%	0.355%	3.703%	7.608%	2.79	5.28	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.93	117.32	-0.334%	-0.066%	3.277%	6.535%	2.95	5.42	5.27
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	109.19	-0.421%	0.025%	3.817%	7.870%	3.08	6.09	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.79	112.30	-0.457%	-0.058%	4.054%	7.849%	3.18	6.26	6.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.18	103.76	-0.564%	0.080%	6.027%		3.51	8.31	8.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.50	115.24	-0.638%	-0.267%	5.764%	11.816%	3.85	9.14	8.80

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 23-May-2013	Previous Index Price 22-May-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.76	103.79	-0.030%	0.101%	0.459%	-2.444%	0.28	0.64	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	107.64	-0.033%	0.237%	0.946%	-2.318%	0.73	1.69	1.68
IE0004680173	0468017	8.25 Treas Bnd 2015	122.25	122.27	-0.014%	0.375%	0.991%	5.097%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.61	109.70	-0.086%	0.466%	-2.321%	-0.151%	1.34	2.77	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.07	117.29	-0.186%	0.659%	3.306%	5.790%	2.17	3.94	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.82	113.06	-0.218%	0.408%	3.533%	7.048%	2.47	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.97	113.32	-0.312%	0.589%	4.208%	9.098%	2.79	5.28	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.44	120.81	-0.312%	0.245%	3.985%	8.548%	2.95	5.42	5.27
IE0034074488	3407448	4.5 Treas Bnd 2020	109.16	109.60	-0.408%	0.287%	0.173%	4.998%	3.08	6.09	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.76	115.26	-0.432%	0.218%	4.673%	9.644%	3.18	6.26	6.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.86	104.43	-0.550%	0.317%	6.637%		3.51	8.31	8.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.55	116.27	-0.619%	0.029%	6.516%	8.259%	3.85	9.14	8.80