

Irish Stock Exchange Daily Bond Index Report

Monday 22 April, 2013

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Bond Indices Performance

Index	Close Value 22-Apr-2013	Previous Close Value 19-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.61	109.10	0.466%	2.68%	2.68%	5.33%	9.61%	5.33	5.17	3.13
All Bond Index (Return)	164.64	163.83	0.495%	2.93%	2.93%	6.62%	64.64%	5.33	5.17	3.13
Under 3 Bond Index (Clean)	100.87	100.81	0.062%	0.18%	0.18%	-0.12%	0.87%	1.94	1.91	1.30
Under 3 Bond Index (Return)	142.38	142.24	0.096%	0.50%	0.50%	1.16%	42.38%	1.94	1.91	1.30
Under 5 Bond Index (Clean)	108.47	108.35	0.114%	0.81%	0.81%	1.27%	8.47%	2.45	2.41	1.76
Under 5 Bond Index (Return)	154.03	153.80	0.147%	1.08%	1.08%	2.55%	54.03%	2.45	2.41	1.76
Under 10 Bond Index (Clean)	109.33	108.88	0.414%	2.29%	2.29%	4.46%	9.33%	4.71	4.58	2.88
Under 10 Bond Index (Return)	160.19	159.49	0.443%	2.53%	2.53%	5.75%	60.19%	4.71	4.58	2.88
5 Plus Bond Index (Clean)	111.86	111.17	0.622%	3.52%	3.52%	7.51%	11.86%	6.59	6.38	3.35
5 Plus Bond Index (Return)	173.42	172.30	0.649%	3.76%	3.76%	8.81%	73.42%	6.59	6.38	3.35
10 Plus Bond Index (Clean)	114.59	113.69	0.793%	5.19%	5.19%	11.16%	14.59%	9.22	8.87	3.92
10 Plus Bond Index (Return)	184.15	182.64	0.827%	5.52%	5.52%	12.47%	84.15%	9.22	8.87	3.92

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.56	1.06	97	103.62	0.00	7,599	7,793	7874
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.42	0.78	63	107.19	0.00	3,646	3,880	3908
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.04	5.59	244	121.63	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.85	0.05	4	108.90	0.00	10,168	11,068	11073
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.88	2.80	186	115.68	0.00	6,390	7,213	7392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.47	2.29	186	111.77	0.00	9,265	10,143	10355
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.09	3.71	308	111.80	0.00	7,711	8,334	8621
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.35	3.01	186	119.35	0.00	6,790	7,900	8104
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.93	0.05	4	107.98	0.00	11,809	12,746	12751
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.25	2.55	186	113.80	0.00	9,068	10,088	10319
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.03	0.35	33	102.38	0.00	5,005	5,101	5119
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.88	0.59	40	114.47	0.00	11,838	13,482	13552

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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	8.00%	34.30%	26.00%	9.20%					7.90%	34.40%	26.00%	9.20%				
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%					11.20%	48.40%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.10%	8.60%					7.50%		24.40%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				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%	11.70%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.80%				12.90%			14.90%	18.50%			
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	5.20%			6.10%	7.50%				5.20%			6.00%	7.40%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				19.90%	100.00%			13.70%				19.70%	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 22-Apr-2013	Previous Index Price 19-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.56	102.58	-0.015%	0.059%	0.059%	0.044%	0.46	0.73	0.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.42	106.36	0.056%	0.266%	0.266%	0.349%	0.93	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	116.04	116.03	0.004%	0.022%	0.022%	2.416%	1.18	2.11	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.85	108.72	0.120%	0.899%	0.899%	2.170%	1.54	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.88	112.57	0.274%	1.784%	1.784%	3.038%	2.43	4.02	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.47	108.89	0.533%	2.330%	2.330%	4.784%	2.62	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.09	107.44	0.610%	2.948%	2.948%	6.824%	2.94	5.36	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.35	115.75	0.518%	2.765%	2.765%	6.007%	3.08	5.51	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	107.93	107.36	0.534%	3.060%	3.060%	7.084%	3.21	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.25	110.56	0.626%	3.556%	3.556%	7.332%	3.28	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.03	101.27	0.751%	4.845%	4.845%		3.65	8.39	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.88	112.99	0.792%	5.191%	5.191%	11.211%	3.92	9.22	8.87

Return Price Performance			Index Price 22-Apr-2013	Previous Index Price 19-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.62	103.61	0.017%	0.323%	0.323%	-2.575%	0.46	0.73	0.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.19	107.10	0.091%	0.554%	0.554%	-2.697%	0.93	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	121.63	121.55	0.061%	0.475%	0.475%	4.560%	1.18	2.11	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.90	108.73	0.155%	-2.954%	-2.954%	-0.799%	1.54	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.33	0.305%	2.077%	2.077%	4.532%	2.43	4.02	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.77	111.15	0.555%	2.571%	2.571%	6.053%	2.62	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.80	111.11	0.622%	3.133%	3.133%	7.972%	2.94	5.36	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.35	118.71	0.546%	3.051%	3.051%	7.574%	3.08	5.51	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	107.98	107.37	0.568%	-0.906%	-0.906%	3.868%	3.21	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.80	113.06	0.649%	3.797%	3.797%	8.727%	3.28	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.38	101.59	0.780%	5.116%	5.116%		3.65	8.39	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.47	113.54	0.827%	5.522%	5.522%	7.248%	3.92	9.22	8.87