

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 April, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Apr-2013	Previous Close Value 22-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.46	109.61	0.778%	3.48%	3.48%	6.15%	10.46%	5.34	5.19	2.98
All Bond Index (Return)	165.92	164.64	0.780%	3.73%	3.73%	7.45%	65.92%	5.34	5.19	2.98
Under 3 Bond Index (Clean)	101.10	100.87	0.226%	0.41%	0.41%	0.11%	1.10%	1.94	1.91	1.18
Under 3 Bond Index (Return)	142.71	142.38	0.237%	0.74%	0.74%	1.40%	42.71%	1.94	1.91	1.18
Under 5 Bond Index (Clean)	108.87	108.47	0.364%	1.17%	1.17%	1.63%	8.87%	2.45	2.41	1.61
Under 5 Bond Index (Return)	154.60	154.03	0.372%	1.46%	1.46%	2.93%	54.60%	2.45	2.41	1.61
Under 10 Bond Index (Clean)	110.07	109.33	0.680%	2.98%	2.98%	5.17%	10.07%	4.72	4.59	2.74
Under 10 Bond Index (Return)	161.28	160.19	0.680%	3.23%	3.23%	6.47%	61.28%	4.72	4.59	2.74
5 Plus Bond Index (Clean)	112.94	111.86	0.962%	4.52%	4.52%	8.55%	12.94%	6.60	6.40	3.20
5 Plus Bond Index (Return)	175.08	173.42	0.959%	4.76%	4.76%	9.85%	75.08%	6.60	6.40	3.20
10 Plus Bond Index (Clean)	116.19	114.59	1.398%	6.66%	6.66%	12.72%	16.19%	9.24	8.91	3.76
10 Plus Bond Index (Return)	186.74	184.15	1.405%	7.00%	7.00%	14.05%	86.74%	9.24	8.91	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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	1.07	98	103.68	0.00	7,599	7,796	7878
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.60	0.79	64	107.39	0.00	3,651	3,887	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.25	5.62	245	121.87	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.26	0.06	5	109.32	0.00	10,168	11,110	11116
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.78	2.82	187	116.60	0.00	6,389	7,270	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.26	2.31	187	112.57	0.00	9,274	10,216	10429
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.76	3.73	309	112.48	0.00	7,712	8,386	8673
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.23	3.02	187	120.26	0.00	6,790	7,960	8166
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.97	0.06	5	109.03	0.00	11,810	12,868	12875
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.23	2.56	187	114.79	0.00	9,068	10,177	10409
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.38	0.36	34	103.74	0.00	5,010	5,174	5192
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.48	0.61	41	116.08	0.00	11,838	13,670	13742

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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%	17.10%	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%		24.50%	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%	18.50%			
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	5.30%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.90%					20.00%	100.00%		13.80%					19.80%	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 23-Apr-2013	Previous Index Price 22-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	102.60	102.56	0.042%	0.100%	0.100%	0.086%	0.39	0.72	0.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.60	106.42	0.177%	0.443%	0.443%	0.526%	0.82	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	116.25	116.04	0.185%	0.207%	0.207%	2.606%	1.09	2.11	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	109.26	108.85	0.374%	1.276%	1.276%	2.552%	1.41	2.85	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.78	112.88	0.797%	2.595%	2.595%	3.859%	2.23	4.02	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.26	109.47	0.722%	3.069%	3.069%	5.540%	2.47	4.91	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	108.09	0.618%	3.584%	3.584%	7.484%	2.83	5.36	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.23	116.35	0.761%	3.546%	3.546%	6.813%	2.94	5.51	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	108.97	107.93	0.959%	4.049%	4.049%	8.111%	3.05	6.18	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.23	111.25	0.881%	4.468%	4.468%	8.278%	3.14	6.35	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.38	102.03	1.323%	6.233%	6.233%		3.49	8.40	8.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.48	113.88	1.398%	6.662%	6.662%	12.765%	3.76	9.24	8.91

Return Price Performance			Index Price 23-Apr-2013	Previous Index Price 22-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	103.68	103.62	0.051%	0.375%	0.375%	-2.525%	0.39	0.72	0.72
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.39	107.19	0.187%	0.742%	0.742%	-2.515%	0.82	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	121.87	121.63	0.196%	0.672%	0.672%	4.764%	1.09	2.11	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	109.32	108.90	0.386%	-2.580%	-2.580%	-0.416%	1.41	2.85	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	115.68	0.791%	2.885%	2.885%	5.359%	2.23	4.02	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.57	111.77	0.718%	3.307%	3.307%	6.814%	2.47	4.91	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.48	111.80	0.607%	3.759%	3.759%	8.628%	2.83	5.36	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.26	119.35	0.755%	3.829%	3.829%	8.386%	2.94	5.51	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.03	107.98	0.970%	0.055%	0.055%	4.875%	3.05	6.18	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.79	113.80	0.873%	4.704%	4.704%	9.677%	3.14	6.35	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.74	102.38	1.328%	6.513%	6.513%		3.49	8.40	8.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.08	114.47	1.405%	7.004%	7.004%	8.754%	3.76	9.24	8.91