

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 April, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Apr-2013	Previous Close Value 23-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.31	110.46	-0.136%	3.34%	3.34%	6.01%	10.31%	5.33	5.18	3.00
All Bond Index (Return)	165.72	165.92	-0.123%	3.60%	3.60%	7.32%	65.72%	5.33	5.18	3.00
Under 3 Bond Index (Clean)	101.03	101.10	-0.068%	0.34%	0.34%	0.04%	1.03%	1.93	1.91	1.21
Under 3 Bond Index (Return)	142.63	142.71	-0.057%	0.68%	0.68%	1.34%	42.63%	1.93	1.91	1.21
Under 5 Bond Index (Clean)	108.76	108.87	-0.096%	1.08%	1.08%	1.54%	8.76%	2.44	2.40	1.64
Under 5 Bond Index (Return)	154.47	154.60	-0.084%	1.37%	1.37%	2.84%	54.47%	2.44	2.40	1.64
Under 10 Bond Index (Clean)	109.93	110.07	-0.127%	2.85%	2.85%	5.04%	9.93%	4.71	4.58	2.76
Under 10 Bond Index (Return)	161.10	161.28	-0.114%	3.11%	3.11%	6.35%	61.10%	4.71	4.58	2.76
5 Plus Bond Index (Clean)	112.77	112.94	-0.153%	4.36%	4.36%	8.38%	12.77%	6.59	6.39	3.23
5 Plus Bond Index (Return)	174.84	175.08	-0.140%	4.61%	4.61%	9.70%	74.84%	6.59	6.39	3.23
10 Plus Bond Index (Clean)	115.97	116.19	-0.190%	6.46%	6.46%	12.50%	15.97%	9.23	8.89	3.78
10 Plus Bond Index (Return)	186.41	186.74	-0.177%	6.82%	6.82%	13.85%	86.41%	9.23	8.89	3.78

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	102.56	1.09	99	103.65	0.00	7,599	7,793	7876
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.54	0.80	65	107.34	0.00	3,651	3,890	3919
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.20	5.64	246	121.84	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.16	0.08	6	109.23	0.00	10,168	11,100	11107
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.57	2.83	188	116.40	0.00	6,389	7,256	7437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.05	2.32	188	112.37	0.00	9,274	10,207	10422
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.60	3.74	310	112.33	0.00	7,712	8,375	8664
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.04	3.04	188	120.08	0.00	6,790	7,947	8154
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.85	0.07	6	108.93	0.00	11,809	12,856	12865
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.09	2.58	188	114.67	0.00	9,068	10,164	10397
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.22	0.37	35	103.59	0.00	5,000	5,171	5190
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.26	0.62	42	115.88	0.00	11,836	13,644	13718

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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%	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%					11.10%	48.50%	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%		24.50%	8.60%				
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%	11.70%			
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 24-Apr-2013	Previous Index Price 23-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	102.60	-0.042%	0.059%	0.059%	0.044%	0.41	0.72	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.54	106.60	-0.064%	0.379%	0.379%	0.462%	0.84	1.77	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	116.25	-0.043%	0.164%	0.164%	2.561%	1.09	2.10	2.08
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.26	-0.089%	1.187%	1.187%	2.461%	1.43	2.85	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.57	113.78	-0.185%	2.406%	2.406%	3.668%	2.27	4.01	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.05	110.26	-0.190%	2.872%	2.872%	5.339%	2.51	4.90	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.60	108.76	-0.147%	3.432%	3.432%	7.326%	2.85	5.36	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.04	117.23	-0.165%	3.376%	3.376%	6.638%	2.96	5.50	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	108.85	108.97	-0.106%	3.939%	3.939%	7.997%	3.07	6.17	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.09	112.23	-0.125%	4.338%	4.338%	8.143%	3.16	6.34	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.22	103.38	-0.152%	6.071%	6.071%		3.51	8.39	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.26	115.48	-0.191%	6.458%	6.458%	12.550%	3.78	9.23	8.89

Return Price Performance			Index Price 24-Apr-2013	Previous Index Price 23-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	103.65	103.68	-0.030%	0.345%	0.345%	-2.554%	0.41	0.72	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.34	107.39	-0.052%	0.689%	0.689%	-2.566%	0.84	1.77	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	121.84	121.87	-0.022%	0.649%	0.649%	4.741%	1.09	2.10	2.08
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.32	-0.078%	-2.656%	-2.656%	-0.494%	1.43	2.85	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.40	116.60	-0.167%	2.713%	2.713%	5.182%	2.27	4.01	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.37	112.57	-0.176%	3.125%	3.125%	6.626%	2.51	4.90	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.33	112.48	-0.132%	3.622%	3.622%	8.485%	2.85	5.36	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.08	120.26	-0.146%	3.677%	3.677%	8.227%	2.96	5.50	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	108.93	109.03	-0.094%	-0.039%	-0.039%	4.776%	3.07	6.17	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.67	114.79	-0.111%	4.588%	4.588%	9.555%	3.16	6.34	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.59	103.74	-0.142%	6.362%	6.362%		3.51	8.39	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.88	116.08	-0.177%	6.814%	6.814%	8.561%	3.78	9.23	8.89