

Irish Stock Exchange Daily Bond Index Report

Monday 29 April, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Apr-2013	Previous Close Value 26-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.84	109.68	0.139%	2.89%	2.89%	5.56%	9.84%	5.31	5.16	3.08
All Bond Index (Return)	165.12	164.83	0.173%	3.23%	3.23%	6.93%	65.12%	5.31	5.16	3.08
Under 3 Bond Index (Clean)	100.92	100.89	0.033%	0.23%	0.23%	-0.07%	0.92%	1.92	1.90	1.25
Under 3 Bond Index (Return)	142.56	142.47	0.067%	0.63%	0.63%	1.29%	42.56%	1.92	1.90	1.25
Under 5 Bond Index (Clean)	108.59	108.54	0.043%	0.92%	0.92%	1.38%	8.59%	2.43	2.39	1.69
Under 5 Bond Index (Return)	154.32	154.20	0.078%	1.27%	1.27%	2.74%	54.32%	2.43	2.39	1.69
Under 10 Bond Index (Clean)	109.52	109.39	0.112%	2.46%	2.46%	4.64%	9.52%	4.69	4.57	2.84
Under 10 Bond Index (Return)	160.59	160.36	0.145%	2.79%	2.79%	6.01%	60.59%	4.69	4.57	2.84
5 Plus Bond Index (Clean)	112.15	111.95	0.182%	3.79%	3.79%	7.79%	12.15%	6.58	6.37	3.31
5 Plus Bond Index (Return)	174.00	173.63	0.214%	4.11%	4.11%	9.17%	74.00%	6.58	6.37	3.31
10 Plus Bond Index (Clean)	115.11	114.76	0.309%	5.67%	5.67%	11.67%	15.11%	9.21	8.87	3.86
10 Plus Bond Index (Return)	185.15	184.52	0.346%	6.10%	6.10%	13.08%	85.15%	9.21	8.87	3.86

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	102.55	1.14	104	103.69	0.00	7,599	7,792	7879
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.51	0.86	70	107.37	0.00	3,660	3,898	3930
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.08	5.75	251	121.83	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.94	0.14	11	109.08	0.00	10,168	11,078	11092
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.20	2.91	193	116.11	0.00	6,403	7,249	7435
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.57	2.38	193	111.95	0.00	9,265	10,162	10383
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.13	3.80	315	111.93	0.00	7,712	8,339	8632
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.53	3.12	193	119.65	0.00	6,775	7,895	8107
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.33	0.14	11	108.46	0.00	11,809	12,792	12808
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.43	2.64	193	114.07	0.00	9,067	10,104	10344
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.53	0.43	40	102.96	0.00	5,000	5,141	5163
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.40	0.70	47	115.10	0.00	11,841	13,547	13629

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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	8.00%	34.20%	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%	13.00%	4.60%			4.00%	17.20%	13.00%	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%	48.60%	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%		24.50%	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%			9.30%	11.60%		8.20%			9.50%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			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%	7.60%		5.20%			6.00%	7.50%	
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%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Apr-2013	Previous Index Price 26-Apr-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.55	102.48	0.065%	0.044%	0.044%	0.029%	0.39	0.71	0.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.51	106.46	0.042%	0.351%	0.351%	0.434%	0.84	1.76	1.74
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	116.09	-0.013%	0.056%	0.056%	2.451%	1.11	2.09	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.94	108.93	0.006%	0.984%	0.984%	2.257%	1.49	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.20	113.12	0.078%	2.077%	2.077%	3.335%	2.35	4.01	3.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.45	0.107%	2.421%	2.421%	4.877%	2.60	4.89	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.13	108.00	0.120%	2.984%	2.984%	6.862%	2.93	5.34	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.53	116.42	0.099%	2.925%	2.925%	6.173%	3.04	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.33	108.14	0.174%	3.437%	3.437%	7.476%	3.15	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.43	111.27	0.148%	3.723%	3.723%	7.506%	3.25	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.53	102.21	0.308%	5.362%	5.362%		3.59	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.40	114.05	0.310%	5.671%	5.671%	11.718%	3.86	9.21	8.87

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Apr-2013	Previous Index Price 26-Apr-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.69	103.58	0.098%	0.383%	0.383%	-2.517%	0.39	0.71	0.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.37	107.29	0.076%	0.720%	0.720%	-2.537%	0.84	1.76	1.74
IE0004680173	0468017	8.25 Treas Bnd 2015	121.83	121.77	0.044%	0.640%	0.640%	4.732%	1.11	2.09	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.03	0.042%	-2.793%	-2.793%	-0.634%	1.49	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.11	115.98	0.115%	2.458%	2.458%	4.921%	2.35	4.01	3.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.95	111.80	0.138%	2.738%	2.738%	6.227%	2.60	4.89	4.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.93	111.76	0.149%	3.245%	3.245%	8.090%	2.93	5.34	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.65	119.49	0.137%	3.307%	3.307%	7.840%	3.04	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.46	108.24	0.207%	-0.464%	-0.464%	4.330%	3.15	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.07	113.87	0.181%	4.049%	4.049%	8.991%	3.25	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.96	102.61	0.338%	5.709%	5.709%		3.59	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.10	114.70	0.346%	6.097%	6.097%	7.832%	3.86	9.21	8.87