

Irish Stock Exchange Weekly Bond Index Report

Friday 12 April, 2013

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Bond Indices Performance

Index	Close Value 12-Apr-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-Apr-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	108.48	0.88%	1.62%	1.62%	4.25%	8.48%	5.27	5.10	3.32
All Bond Index (Return)	162.79	0.94%	1.77%	1.77%	5.42%	62.79%	5.27	5.10	3.32
Under 3 Bond Index (Clean)	100.82	0.06%	0.13%	0.13%	-0.17%	0.82%	1.10	1.09	0.78
Under 3 Bond Index (Return)	142.09	0.14%	0.29%	0.29%	0.95%	42.09%	1.10	1.09	0.78
Under 5 Bond Index (Clean)	108.17	0.26%	0.52%	0.52%	0.98%	8.17%	2.43	2.38	1.89
Under 5 Bond Index (Return)	153.43	0.33%	0.69%	0.69%	2.14%	53.43%	2.43	2.38	1.89
Under 10 Bond Index (Clean)	108.38	0.76%	1.40%	1.40%	3.56%	8.38%	4.66	4.52	3.07
Under 10 Bond Index (Return)	158.65	0.82%	1.54%	1.54%	4.73%	58.65%	4.66	4.52	3.07
5 Plus Bond Index (Clean)	110.35	1.16%	2.12%	2.12%	6.06%	10.35%	6.55	6.32	3.56
5 Plus Bond Index (Return)	170.91	1.22%	2.26%	2.26%	7.23%	70.91%	6.55	6.32	3.56
10 Plus Bond Index (Clean)	112.29	1.64%	3.08%	3.08%	8.93%	12.29%	9.21	8.85	4.15
10 Plus Bond Index (Return)	180.24	1.73%	3.28%	3.28%	10.08%	80.24%	9.21	8.85	4.15

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.01	4.92	359	104.93	0.00	4,616	4,617	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.63	0.95	87	103.58	0.00	7,599	7,798	7871
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.29	0.65	53	106.94	0.00	3,650	3,879	3903
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.17	5.36	234	121.53	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.46	4.52	359	112.98	0.00	10,168	11,028	11488
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.18	2.65	176	114.83	0.00	6,389	7,167	7337
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.41	2.17	176	110.58	0.00	9,265	10,034	10235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.85	3.59	298	110.44	0.00	7,713	8,241	8518
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.04	2.85	176	117.88	0.00	6,773	7,791	7984
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.69	4.43	359	111.12	0.00	11,809	12,599	13122
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.81	2.41	176	112.22	0.00	9,069	9,940	10158
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.29	0.25	23	100.53	0.00	5,000	5,014	5027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.60	0.44	30	112.04	0.00	11,841	13,218	13271

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Apr-2013	Week to Date 5-Apr-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.01	-0.09%	-0.16%	-0.16%	-1.17%	1.29	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.63	0.04%	0.12%	0.12%	0.11%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.29	0.12%	0.15%	0.15%	0.23%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	116.17	0.33%	0.14%	0.14%	2.53%	1.19	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.46	0.22%	0.53%	0.53%	1.80%	1.69	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.18	0.63%	1.15%	1.15%	2.40%	2.60	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.41	0.75%	1.34%	1.34%	3.77%	2.83	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.85	1.02%	1.76%	1.76%	5.59%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.04	0.93%	1.61%	1.61%	4.81%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.69	1.13%	1.88%	1.88%	5.85%	3.41	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.81	1.17%	2.22%	2.22%	5.94%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.29	1.32%	3.06%	3.06%		3.86	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.60	1.64%	3.08%	3.08%	8.98%	4.15	9.21	8.85

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Apr-2013	Week to Date 5-Apr-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.93	0.00%	0.04%	0.04%	0.20%	1.29	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.58	0.11%	0.28%	0.28%	-2.62%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.94	0.20%	0.32%	0.32%	-2.92%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	121.53	0.45%	0.40%	0.40%	4.48%	1.19	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	112.98	0.29%	0.68%	0.68%	2.92%	1.69	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.83	0.71%	1.33%	1.33%	3.77%	2.60	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.58	0.81%	1.48%	1.48%	4.93%	2.83	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.44	1.07%	1.87%	1.87%	6.65%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.88	1.00%	1.78%	1.78%	6.25%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	111.12	1.17%	1.97%	1.97%	6.89%	3.41	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.22	1.23%	2.36%	2.36%	7.22%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.53	1.39%	3.22%	3.22%		3.86	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.04	1.73%	3.28%	3.28%	4.97%	4.15	9.21	8.85