

Irish Stock Exchange Weekly Bond Index Report

Friday 19 April, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Apr-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 12-Apr-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	109.10	0.57%	2.20%	2.20%	4.85%	9.10%	5.32	5.16	3.21
All Bond Index (Return)	163.83	0.64%	2.42%	2.42%	6.10%	63.83%	5.32	5.16	3.21
Under 3 Bond Index (Clean)	100.81	-0.01%	0.12%	0.12%	-0.18%	0.81%	1.94	1.92	1.34
Under 3 Bond Index (Return)	142.24	0.11%	0.40%	0.40%	1.06%	42.24%	1.94	1.92	1.34
Under 5 Bond Index (Clean)	108.35	0.17%	0.69%	0.69%	1.15%	8.35%	2.45	2.41	1.80
Under 5 Bond Index (Return)	153.80	0.25%	0.93%	0.93%	2.40%	53.80%	2.45	2.41	1.80
Under 10 Bond Index (Clean)	108.88	0.46%	1.86%	1.86%	4.03%	8.88%	4.71	4.57	2.97
Under 10 Bond Index (Return)	159.49	0.53%	2.08%	2.08%	5.28%	59.49%	4.71	4.57	2.97
5 Plus Bond Index (Clean)	111.17	0.74%	2.88%	2.88%	6.85%	11.17%	6.59	6.37	3.45
5 Plus Bond Index (Return)	172.30	0.81%	3.10%	3.10%	8.11%	72.30%	6.59	6.37	3.45
10 Plus Bond Index (Clean)	113.69	1.24%	4.36%	4.36%	10.29%	13.69%	9.21	8.86	4.00
10 Plus Bond Index (Return)	182.64	1.33%	4.66%	4.66%	11.55%	82.64%	9.21	8.86	4.00

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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.58	1.03	94	103.61	0.00	7,599	7,794	7873
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.36	0.74	60	107.10	0.00	3,646	3,878	3905
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.03	5.52	241	121.55	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.72	0.01	1	108.73	0.00	10,168	11,055	11056
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.57	2.76	183	115.33	0.00	6,390	7,193	7369
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.89	2.26	183	111.15	0.00	9,265	10,089	10298
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.44	3.68	305	111.11	0.00	7,711	8,284	8567
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.75	2.96	183	118.71	0.00	6,790	7,860	8060
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.36	0.01	1	107.37	0.00	11,809	12,678	12679
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.56	2.51	183	113.06	0.00	9,068	10,025	10252
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.27	0.32	30	101.59	0.00	5,000	5,063	5079
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.99	0.55	37	113.54	0.00	11,838	13,376	13441

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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%	9.30%					8.00%	34.50%	26.10%	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%	17.10%	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	11.40%	48.60%	36.90%	13.20%					11.20%	48.40%	36.60%	13.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	8.60%					7.50%		24.40%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.40%			12.10%	15.10%			
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%			11.90%	14.90%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%				5.20%			6.00%	7.40%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.90%	100.00%			13.60%				19.70%	100.00%		
									100%	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Apr-2013	Week to Date 12-Apr-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.58	-0.05%	0.07%	0.07%	0.06%	0.45	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.36	0.06%	0.21%	0.21%	0.29%	0.96	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	116.03	-0.12%	0.02%	0.02%	2.41%	1.19	2.12	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.72	0.24%	0.78%	0.78%	2.05%	1.59	2.86	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.57	0.35%	1.51%	1.51%	2.76%	2.50	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.89	0.44%	1.79%	1.79%	4.23%	2.73	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.44	0.55%	2.32%	2.32%	6.18%	3.05	5.36	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.75	0.62%	2.23%	2.23%	5.46%	3.17	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	107.36	0.63%	2.51%	2.51%	6.52%	3.30	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.56	0.68%	2.91%	2.91%	6.66%	3.38	6.34	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.27	0.97%	4.06%	4.06%		3.74	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.99	1.25%	4.36%	4.36%	10.34%	4.00	9.21	8.86

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Apr-2013	Week to Date 12-Apr-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.61	0.03%	0.31%	0.31%	-2.59%	0.45	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.10	0.14%	0.46%	0.46%	-2.78%	0.96	1.78	1.76
IE0004680173	0468017	8.25 Treas Bnd 2015	121.55	0.02%	0.41%	0.41%	4.50%	1.19	2.12	2.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.73	-3.76%	-3.10%	-3.10%	-0.95%	1.59	2.86	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.33	0.43%	1.77%	1.77%	4.21%	2.50	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.15	0.51%	2.00%	2.00%	5.47%	2.73	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.11	0.61%	2.50%	2.50%	7.30%	3.05	5.36	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	0.70%	2.49%	2.49%	6.99%	3.17	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	107.37	-3.37%	-1.47%	-1.47%	3.28%	3.30	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.06	0.75%	3.13%	3.13%	8.03%	3.38	6.34	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.59	1.05%	4.30%	4.30%		3.74	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.54	1.33%	4.66%	4.66%	6.37%	4.00	9.21	8.86