

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 April, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
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 info@ise.ie

Bond Indices Performance

Index	Close Value 02-Apr-2013	Previous Close Value 28-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.88	106.75	0.126%	0.13%	0.13%	2.72%	6.88%	5.27	5.09	3.61
All Bond Index (Return)	160.25	159.96	0.183%	0.18%	0.18%	3.78%	60.25%	5.27	5.09	3.61
Under 3 Bond Index (Clean)	100.73	100.69	0.039%	0.04%	0.04%	-0.26%	0.73%	1.13	1.12	0.95
Under 3 Bond Index (Return)	141.80	141.67	0.093%	0.09%	0.09%	0.75%	41.80%	1.13	1.12	0.95
Under 5 Bond Index (Clean)	107.67	107.61	0.056%	0.06%	0.06%	0.51%	7.67%	2.46	2.41	2.11
Under 5 Bond Index (Return)	152.55	152.38	0.113%	0.11%	0.11%	1.56%	52.55%	2.46	2.41	2.11
Under 10 Bond Index (Clean)	106.99	106.88	0.101%	0.10%	0.10%	2.23%	6.99%	4.68	4.52	3.35
Under 10 Bond Index (Return)	156.49	156.24	0.157%	0.16%	0.16%	3.30%	56.49%	4.68	4.52	3.35
5 Plus Bond Index (Clean)	108.23	108.06	0.156%	0.16%	0.16%	4.02%	8.23%	6.56	6.31	3.86
5 Plus Bond Index (Return)	167.49	167.13	0.215%	0.21%	0.21%	5.09%	67.49%	6.56	6.31	3.86
10 Plus Bond Index (Clean)	109.25	108.94	0.284%	0.28%	0.28%	5.98%	9.25%	9.20	8.81	4.46
10 Plus Bond Index (Return)	175.13	174.51	0.352%	0.35%	0.35%	6.96%	75.13%	9.20	8.81	4.46

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
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.15	4.78	349	104.93	0.00	4,616	4,623	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.55	0.84	77	103.40	0.00	7,599	7,793	7857
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.15	0.53	43	106.68	0.00	3,650	3,874	3894
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.20	5.13	224	121.33	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.94	4.40	349	112.33	0.00	10,168	10,975	11423
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.00	2.50	166	113.50	0.00	6,389	7,092	7252
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.01	2.05	166	109.05	0.00	9,273	9,922	10112
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.00	3.47	288	108.47	0.00	7,713	8,104	8372
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.28	2.68	166	115.96	0.00	6,777	7,665	7846
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.87	4.30	349	109.17	0.00	11,809	12,384	12892
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.67	2.27	166	109.94	0.00	9,059	9,746	9952
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.75	0.14	13	97.88	0.00	5,000	4,887	4894
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.57	0.30	20	108.87	0.00	11,837	12,852	12887

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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				
IE0031256328	3125632	5.0 Treas Bnd 2013	No	No	No	No	No	No																
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.20%	66.70%	26.20%	9.50%							8.10%	66.80%	25.80%	9.30%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	33.20%	13.00%	4.70%							4.00%	33.10%	12.80%	4.60%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%							0.00%	0.10%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	11.50%		36.90%	13.30%							11.70%		37.50%	13.50%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.80%	8.60%							7.40%		23.80%	8.60%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.10%						10.40%			12.00%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.40%						8.60%			9.90%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.70%						8.10%			9.30%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%						13.20%			15.30%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%						10.20%			11.80%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.10%			5.90%	7.50%						5.00%			5.80%	7.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					19.60%	100.00%				13.20%				19.20%	100.00%
									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 02-Apr-2013	Previous Index Price 28-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.15	100.17	-0.023%	-0.023%	-0.023%	-1.033%	0.75	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.55	102.50	0.052%	0.052%	0.052%	0.037%	0.71	0.78	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.15	106.13	0.011%	0.011%	0.011%	0.094%	1.16	1.83	1.81
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	116.01	0.165%	0.165%	0.165%	2.562%	1.26	2.17	2.14
IE0006857530	0685753	4.6 Treas Bnd 2016	107.94	107.88	0.053%	0.053%	0.053%	1.313%	1.89	2.79	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.00	110.90	0.090%	0.090%	0.090%	1.324%	2.88	4.07	3.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.01	106.98	0.023%	0.023%	0.023%	2.422%	3.10	4.95	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.00	105.00	0.003%	0.003%	0.003%	3.768%	3.49	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.28	113.22	0.050%	0.050%	0.050%	3.207%	3.58	5.55	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	104.87	104.73	0.136%	0.136%	0.136%	4.045%	3.70	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.67	107.43	0.219%	0.219%	0.219%	3.874%	3.81	6.38	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.75	97.31	0.447%	0.447%	0.447%		4.18	8.41	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.57	108.26	0.284%	0.284%	0.284%	6.022%	4.46	9.20	8.81

Return Price Performance			Index Price 02-Apr-2013	Previous Index Price 28-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.93	104.89	0.044%	0.044%	0.044%	0.205%	0.75	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.40	103.29	0.105%	0.105%	0.105%	-2.788%	0.71	0.78	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.68	106.60	0.069%	0.069%	0.069%	-3.166%	1.16	1.83	1.81
IE0004680173	0468017	8.25 Treas Bnd 2015	121.33	121.05	0.233%	0.233%	0.233%	4.308%	1.26	2.17	2.14
IE0006857530	0685753	4.6 Treas Bnd 2016	112.33	112.21	0.107%	0.107%	0.107%	2.330%	1.89	2.79	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.50	113.33	0.154%	0.154%	0.154%	2.563%	2.88	4.07	3.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.05	108.97	0.080%	0.080%	0.080%	3.478%	3.10	4.95	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.47	108.41	0.058%	0.058%	0.058%	4.753%	3.49	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.96	115.82	0.119%	0.119%	0.119%	4.513%	3.58	5.55	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.17	108.97	0.187%	0.187%	0.187%	5.013%	3.70	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.94	109.64	0.277%	0.277%	0.277%	5.040%	3.81	6.38	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.88	97.40	0.502%	0.502%	0.502%		4.18	8.41	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.87	108.48	0.352%	0.352%	0.352%	1.994%	4.46	9.20	8.81