

Irish Stock Exchange Daily Bond Index Report

Wednesday 3 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 03-Apr-2013	Previous Close Value 02-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.18	106.88	0.277%	0.40%	0.40%	3.00%	7.18%	5.27	5.09	3.56
All Bond Index (Return)	160.70	160.25	0.283%	0.47%	0.47%	4.07%	60.70%	5.27	5.09	3.56
Under 3 Bond Index (Clean)	100.71	100.73	-0.016%	0.02%	0.02%	-0.27%	0.71%	1.12	1.11	0.95
Under 3 Bond Index (Return)	141.79	141.80	-0.005%	0.09%	0.09%	0.75%	41.79%	1.12	1.11	0.95
Under 5 Bond Index (Clean)	107.73	107.67	0.057%	0.11%	0.11%	0.57%	7.73%	2.45	2.40	2.08
Under 5 Bond Index (Return)	152.65	152.55	0.067%	0.18%	0.18%	1.63%	52.65%	2.45	2.40	2.08
Under 10 Bond Index (Clean)	107.23	106.99	0.222%	0.32%	0.32%	2.46%	7.23%	4.67	4.52	3.31
Under 10 Bond Index (Return)	156.84	156.49	0.228%	0.39%	0.39%	3.53%	56.84%	4.67	4.52	3.31
5 Plus Bond Index (Clean)	108.63	108.23	0.377%	0.53%	0.53%	4.41%	8.63%	6.55	6.31	3.81
5 Plus Bond Index (Return)	168.13	167.49	0.381%	0.60%	0.60%	5.49%	68.13%	6.55	6.31	3.81
10 Plus Bond Index (Clean)	109.94	109.25	0.631%	0.92%	0.92%	6.65%	9.94%	9.20	8.82	4.39
10 Plus Bond Index (Return)	176.25	175.13	0.643%	1.00%	1.00%	7.65%	76.25%	9.20	8.82	4.39

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
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.11	4.80	350	104.91	0.00	4,616	4,621	4843
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.53	0.86	78	103.38	0.00	7,599	7,790	7855
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.15	0.54	44	106.70	0.00	3,650	3,874	3894
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.32	5.16	225	121.47	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.10	4.41	350	112.51	0.00	10,168	10,992	11441
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.03	2.52	167	113.54	0.00	6,389	7,094	7254
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.35	2.06	167	109.41	0.00	9,256	9,955	10145
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.30	3.48	289	108.78	0.00	7,713	8,122	8390
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.59	2.70	167	116.28	0.00	6,777	7,697	7880
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.11	4.32	350	109.42	0.00	11,809	12,412	12921
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.98	2.29	167	110.27	0.00	9,059	9,782	9990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.41	0.15	14	98.56	0.00	5,000	4,921	4928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.26	0.31	21	109.57	0.00	11,839	12,933	12970

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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%	9.40%			8.00%	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%		37.60%	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%	12.30%		8.60%			9.90%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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%	19.20%			
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%			6.00%	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%	13.30%				19.30%	100.00%		
									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 03-Apr-2013	Previous Index Price 02-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.11	100.15	-0.037%	-0.060%	-0.060%	-1.069%	0.85	0.03	0.03
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.53	102.55	-0.027%	0.024%	0.024%	0.010%	0.71	0.77	0.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.15	106.15	0.008%	0.019%	0.019%	0.102%	1.15	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.20	0.101%	0.265%	0.265%	2.666%	1.20	2.16	2.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.10	107.94	0.156%	0.209%	0.209%	1.471%	1.82	2.79	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.03	111.00	0.023%	0.113%	0.113%	1.346%	2.87	4.07	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.35	107.01	0.325%	0.349%	0.349%	2.755%	3.03	4.95	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.30	105.00	0.286%	0.289%	0.289%	4.065%	3.43	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.59	113.28	0.274%	0.324%	0.324%	3.490%	3.53	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	105.11	104.87	0.224%	0.360%	0.360%	4.278%	3.66	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.98	107.67	0.295%	0.515%	0.515%	4.180%	3.76	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.41	97.75	0.680%	1.130%	1.130%		4.10	8.40	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.26	108.57	0.631%	0.916%	0.916%	6.691%	4.39	9.20	8.82

Return Price Performance			Index Price 03-Apr-2013	Previous Index Price 02-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.91	104.93	-0.023%	0.021%	0.021%	0.182%	0.85	0.03	0.03
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.38	103.40	-0.016%	0.088%	0.088%	-2.804%	0.71	0.77	0.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.70	106.68	0.019%	0.088%	0.088%	-3.148%	1.15	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	121.47	121.33	0.115%	0.349%	0.349%	4.428%	1.20	2.16	2.13
IE0006857530	0685753	4.6 Treas Bnd 2016	112.51	112.33	0.160%	0.267%	0.267%	2.494%	1.82	2.79	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.54	113.50	0.035%	0.190%	0.190%	2.599%	2.87	4.07	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.05	0.329%	0.409%	0.409%	3.818%	3.03	4.95	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.78	108.47	0.287%	0.345%	0.345%	5.054%	3.43	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.28	115.96	0.281%	0.401%	0.401%	4.807%	3.53	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.42	109.17	0.226%	0.414%	0.414%	5.251%	3.66	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.27	109.94	0.301%	0.579%	0.579%	5.356%	3.76	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.56	97.88	0.691%	1.196%	1.196%		4.10	8.40	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.57	108.87	0.643%	0.997%	0.997%	2.649%	4.39	9.20	8.82