

Irish Stock Exchange Daily Bond Index Report

Thursday 4 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 04-Apr-2013	Previous Close Value 03-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.32	107.18	0.131%	0.53%	0.53%	3.13%	7.32%	5.27	5.09	3.53
All Bond Index (Return)	160.93	160.70	0.140%	0.61%	0.61%	4.22%	60.93%	5.27	5.09	3.53
Under 3 Bond Index (Clean)	100.76	100.71	0.046%	0.07%	0.07%	-0.23%	0.76%	1.12	1.11	0.90
Under 3 Bond Index (Return)	141.87	141.79	0.056%	0.14%	0.14%	0.80%	41.87%	1.12	1.11	0.90
Under 5 Bond Index (Clean)	107.85	107.73	0.114%	0.23%	0.23%	0.68%	7.85%	2.45	2.40	2.03
Under 5 Bond Index (Return)	152.84	152.65	0.124%	0.30%	0.30%	1.76%	52.84%	2.45	2.40	2.03
Under 10 Bond Index (Clean)	107.36	107.23	0.125%	0.45%	0.45%	2.59%	7.36%	4.67	4.52	3.28
Under 10 Bond Index (Return)	157.05	156.84	0.134%	0.52%	0.52%	3.67%	57.05%	4.67	4.52	3.28
5 Plus Bond Index (Clean)	108.78	108.63	0.137%	0.67%	0.67%	4.55%	8.78%	6.55	6.31	3.78
5 Plus Bond Index (Return)	168.37	168.13	0.147%	0.74%	0.74%	5.64%	68.37%	6.55	6.31	3.78
10 Plus Bond Index (Clean)	110.12	109.94	0.165%	1.08%	1.08%	6.82%	10.12%	9.20	8.82	4.37
10 Plus Bond Index (Return)	176.57	176.25	0.177%	1.18%	1.18%	7.84%	76.57%	9.20	8.82	4.37

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.09	4.81	351	104.90	0.00	4,616	4,620	4842
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.57	0.87	79	103.44	0.00	7,599	7,794	7860
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.21	0.56	45	106.76	0.00	3,650	3,876	3897
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.87	5.18	226	121.05	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.17	4.42	351	112.59	0.00	10,168	10,999	11449
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.38	2.53	168	113.91	0.00	6,389	7,116	7278
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.43	2.07	168	109.50	0.00	9,256	9,943	10135
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.51	3.50	290	109.00	0.00	7,713	8,138	8407
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.72	2.72	168	116.43	0.00	6,777	7,706	7890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.23	4.33	351	109.56	0.00	11,809	12,426	12937
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.17	2.30	168	110.47	0.00	9,059	9,799	10008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.53	0.16	15	98.69	0.00	5,000	4,927	4935
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.44	0.33	22	109.76	0.00	11,834	12,957	12995

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting						
			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	8.10%	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%		37.50%	13.50%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.90%	8.60%				7.40%		23.90%	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%				19.70%	100.00%	13.30%				19.30%	100.00%	
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2013	Previous Index Price 03-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	100.09	100.11	-0.023%	-0.083%	-0.083%	-1.092%	1.29	0.03	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.57	102.53	0.044%	0.068%	0.068%	0.054%	0.64	0.77	0.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.21	106.15	0.049%	0.068%	0.068%	0.151%	1.12	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.87	116.32	-0.389%	-0.124%	-0.124%	2.267%	1.36	2.16	2.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.17	108.10	0.057%	0.266%	0.266%	1.529%	1.80	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.38	111.03	0.315%	0.428%	0.428%	1.666%	2.79	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.43	107.35	0.070%	0.419%	0.419%	2.827%	3.02	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.51	105.30	0.197%	0.486%	0.486%	4.269%	3.40	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.72	113.59	0.114%	0.439%	0.439%	3.608%	3.51	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	105.23	105.11	0.119%	0.479%	0.479%	4.402%	3.64	5.95	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.17	107.98	0.171%	0.687%	0.687%	4.359%	3.73	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.53	98.41	0.122%	1.254%	1.254%		4.08	8.40	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.44	109.26	0.165%	1.083%	1.083%	6.867%	4.37	9.20	8.82

Return Price Performance			Index Price 04-Apr-2013	Previous Index Price 03-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	104.90	104.91	-0.009%	0.012%	0.012%	0.174%	1.29	0.03	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.44	103.38	0.054%	0.142%	0.142%	-2.751%	0.64	0.77	0.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.76	106.70	0.061%	0.149%	0.149%	-3.089%	1.12	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	121.05	121.47	-0.353%	-0.006%	-0.006%	4.059%	1.36	2.16	2.13
IE0006857530	0685753	4.6 Treas Bnd 2016	112.59	112.51	0.068%	0.335%	0.335%	2.563%	1.80	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.91	113.54	0.322%	0.513%	0.513%	2.930%	2.79	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.50	109.41	0.080%	0.490%	0.490%	3.902%	3.02	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.00	108.78	0.202%	0.548%	0.548%	5.266%	3.40	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.43	116.28	0.126%	0.528%	0.528%	4.939%	3.51	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.42	0.125%	0.540%	0.540%	5.383%	3.64	5.95	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.47	110.27	0.180%	0.761%	0.761%	5.546%	3.73	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.69	98.56	0.132%	1.330%	1.330%		4.08	8.40	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.76	109.57	0.177%	1.176%	1.176%	2.831%	4.37	9.20	8.82