

Irish Stock Exchange Daily Bond Index Report

Friday 5 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 05-Apr-2013	Previous Close Value 04-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.54	107.32	0.206%	0.74%	0.74%	3.35%	7.54%	5.27	5.10	3.49
All Bond Index (Return)	161.27	160.93	0.213%	0.82%	0.82%	4.44%	61.27%	5.27	5.10	3.49
Under 3 Bond Index (Clean)	100.76	100.76	-0.001%	0.07%	0.07%	-0.23%	0.76%	1.12	1.11	0.89
Under 3 Bond Index (Return)	141.89	141.87	0.008%	0.15%	0.15%	0.81%	41.89%	1.12	1.11	0.89
Under 5 Bond Index (Clean)	107.89	107.85	0.038%	0.26%	0.26%	0.72%	7.89%	2.44	2.40	2.02
Under 5 Bond Index (Return)	152.92	152.84	0.048%	0.35%	0.35%	1.80%	52.92%	2.44	2.40	2.02
Under 10 Bond Index (Clean)	107.56	107.36	0.186%	0.64%	0.64%	2.78%	7.56%	4.67	4.52	3.24
Under 10 Bond Index (Return)	157.36	157.05	0.193%	0.71%	0.71%	3.87%	57.36%	4.67	4.52	3.24
5 Plus Bond Index (Clean)	109.09	108.78	0.282%	0.96%	0.96%	4.85%	9.09%	6.55	6.32	3.74
5 Plus Bond Index (Return)	168.86	168.37	0.289%	1.04%	1.04%	5.95%	68.86%	6.55	6.32	3.74
10 Plus Bond Index (Clean)	110.48	110.12	0.333%	1.42%	1.42%	7.18%	10.48%	9.21	8.82	4.33
10 Plus Bond Index (Return)	177.18	176.57	0.346%	1.53%	1.53%	8.21%	77.18%	9.21	8.82	4.33

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	100.11	4.82	352	104.93	0.00	4,616	4,621	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	0.88	80	103.46	0.00	7,599	7,795	7862
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.16	0.57	46	106.73	0.00	3,650	3,875	3895
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.79	5.20	227	120.99	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.21	4.44	352	112.65	0.00	10,168	11,004	11455
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.48	2.55	169	114.02	0.00	6,389	7,123	7285
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.61	2.08	169	109.69	0.00	9,256	9,959	10152
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.77	3.51	291	109.27	0.00	7,713	8,158	8428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.98	2.73	169	116.71	0.00	6,777	7,724	7909
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.50	4.34	352	109.84	0.00	11,809	12,458	12970
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.55	2.32	169	110.86	0.00	9,059	9,833	10043
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.98	0.17	16	99.15	0.00	5,000	4,949	4958
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.80	0.34	23	110.14	0.00	11,837	12,994	13034

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	8.10%	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	4.00%	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%			11.90%	15.00%	
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	10.30%			11.90%	14.90%		10.20%			11.80%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%		5.10%			5.80%	7.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				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 05-Apr-2013	Previous Index Price 04-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	100.09	0.015%	-0.068%	-0.068%	-1.077%	0.20	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.57	0.018%	0.086%	0.086%	0.071%	0.61	0.77	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.16	106.21	-0.040%	0.028%	0.028%	0.111%	1.13	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.79	115.87	-0.066%	-0.190%	-0.190%	2.200%	1.39	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.17	0.044%	0.311%	0.311%	1.574%	1.78	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	111.38	0.092%	0.521%	0.521%	1.760%	2.76	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.61	107.43	0.165%	0.584%	0.584%	2.996%	2.98	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.77	105.51	0.246%	0.733%	0.733%	4.526%	3.35	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.98	113.72	0.233%	0.673%	0.673%	3.849%	3.47	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	105.50	105.23	0.255%	0.735%	0.735%	4.668%	3.60	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.55	108.17	0.349%	1.038%	1.038%	4.723%	3.68	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.98	98.53	0.457%	1.716%	1.716%		4.03	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.80	109.44	0.334%	1.420%	1.420%	7.223%	4.33	9.21	8.82

Return Price Performance			Index Price 05-Apr-2013	Previous Index Price 04-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	104.93	104.90	0.028%	0.040%	0.040%	0.201%	0.20	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.46	103.44	0.027%	0.169%	0.169%	-2.725%	0.61	0.77	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.73	106.76	-0.028%	0.121%	0.121%	-3.116%	1.13	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	120.99	121.05	-0.044%	-0.050%	-0.050%	4.014%	1.39	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	112.65	112.59	0.053%	0.389%	0.389%	2.618%	1.78	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.02	113.91	0.103%	0.616%	0.616%	3.035%	2.76	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.50	0.174%	0.664%	0.664%	4.082%	2.98	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.00	0.250%	0.799%	0.799%	5.529%	3.35	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.71	116.43	0.241%	0.770%	0.770%	5.192%	3.47	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.84	109.56	0.256%	0.797%	0.797%	5.652%	3.60	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.86	110.47	0.354%	1.117%	1.117%	5.920%	3.68	6.37	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.15	98.69	0.467%	1.803%	1.803%		4.03	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.14	109.76	0.346%	1.526%	1.526%	3.187%	4.33	9.21	8.82