

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 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 09-Apr-2013	Previous Close Value 08-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.06	107.93	0.122%	1.23%	1.23%	3.85%	8.06%	5.28	5.11	3.40
All Bond Index (Return)	162.11	161.90	0.132%	1.35%	1.35%	4.98%	62.11%	5.28	5.11	3.40
Under 3 Bond Index (Clean)	100.77	100.78	-0.011%	0.08%	0.08%	-0.21%	0.77%	1.11	1.10	0.86
Under 3 Bond Index (Return)	141.97	141.97	0.000%	0.21%	0.21%	0.87%	41.97%	1.11	1.10	0.86
Under 5 Bond Index (Clean)	108.00	107.97	0.027%	0.37%	0.37%	0.82%	8.00%	2.44	2.39	1.97
Under 5 Bond Index (Return)	153.14	153.08	0.038%	0.50%	0.50%	1.95%	53.14%	2.44	2.39	1.97
Under 10 Bond Index (Clean)	108.01	107.90	0.103%	1.06%	1.06%	3.21%	8.01%	4.67	4.53	3.15
Under 10 Bond Index (Return)	158.07	157.89	0.112%	1.17%	1.17%	4.35%	58.07%	4.67	4.53	3.15
5 Plus Bond Index (Clean)	109.81	109.62	0.165%	1.62%	1.62%	5.53%	9.81%	6.56	6.33	3.64
5 Plus Bond Index (Return)	170.02	169.73	0.174%	1.73%	1.73%	6.68%	70.02%	6.56	6.33	3.64
10 Plus Bond Index (Clean)	111.48	111.20	0.247%	2.33%	2.33%	8.14%	11.48%	9.22	8.84	4.23
10 Plus Bond Index (Return)	178.86	178.40	0.259%	2.49%	2.49%	9.24%	78.86%	9.22	8.84	4.23

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	100.07	4.88	356	104.94	0.00	4,616	4,619	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	0.92	84	103.53	0.00	7,599	7,797	7867
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.18	0.62	50	106.79	0.00	3,650	3,875	3898
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.72	5.29	231	121.01	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.29	4.49	356	112.78	0.00	10,168	11,011	11468
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.80	2.61	173	114.41	0.00	6,389	7,143	7310
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.97	2.13	173	110.11	0.00	9,256	9,994	10191
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.36	3.56	295	109.92	0.00	7,713	8,204	8478
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.54	2.80	173	117.34	0.00	6,768	7,762	7952
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.22	4.39	356	110.60	0.00	11,809	12,543	13061
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.38	2.37	173	111.75	0.00	9,069	9,909	10123
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.76	0.21	20	99.97	0.00	5,000	4,988	4998
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.79	0.40	27	111.19	0.00	11,837	13,113	13161

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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%	66.80%	26.10%	9.40%			8.00%	66.80%	25.70%	9.20%		
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	11.40%		36.90%	13.20%			11.60%		37.50%	13.40%		
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%	15.00%		10.30%			11.90%	15.00%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	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%			15.10%	18.90%		13.30%			15.30%	19.20%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%		10.30%			11.90%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%		5.10%			5.90%	7.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.70%	100.00%	13.40%				19.40%	100.00%
									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	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Apr-2013	Previous Index Price 08-Apr-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	100.07	100.10	-0.027%	-0.105%	-0.105%	-1.114%	0.85	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.61	0.003%	0.105%	0.105%	0.091%	0.56	0.76	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.18	106.22	-0.038%	0.040%	0.040%	0.123%	1.12	1.81	1.79
IE0004680173	0468017	8.25 Treas Bnd 2015	115.72	115.75	-0.026%	-0.250%	-0.250%	2.138%	1.40	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	108.29	108.26	0.028%	0.382%	0.382%	1.646%	1.75	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.80	111.70	0.087%	0.812%	0.812%	2.054%	2.69	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.97	107.93	0.042%	0.928%	0.928%	3.348%	2.91	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.36	106.18	0.174%	1.300%	1.300%	5.114%	3.25	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.54	114.43	0.103%	1.170%	1.170%	4.362%	3.37	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.22	106.01	0.195%	1.420%	1.420%	5.379%	3.49	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.38	109.15	0.206%	1.810%	1.810%	5.523%	3.55	6.37	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.76	99.63	0.125%	2.513%	2.513%		3.93	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.79	110.52	0.247%	2.332%	2.332%	8.188%	4.23	9.22	8.84

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Apr-2013	Previous Index Price 08-Apr-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	104.94	104.96	-0.013%	0.056%	0.056%	0.218%	0.85	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.53	103.52	0.013%	0.231%	0.231%	-2.664%	0.56	0.76	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.79	106.82	-0.026%	0.178%	0.178%	-3.061%	1.12	1.81	1.79
IE0004680173	0468017	8.25 Treas Bnd 2015	121.01	121.02	-0.006%	-0.031%	-0.031%	4.033%	1.40	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	112.78	112.73	0.038%	0.503%	0.503%	2.735%	1.75	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.41	114.29	0.099%	0.954%	0.954%	3.381%	2.69	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.11	110.05	0.052%	1.046%	1.046%	4.477%	2.91	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.92	109.72	0.180%	1.392%	1.392%	6.150%	3.25	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.34	117.21	0.114%	1.312%	1.312%	5.757%	3.37	5.54	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	110.60	110.38	0.199%	1.500%	1.500%	6.390%	3.49	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.75	111.51	0.214%	1.925%	1.925%	6.765%	3.55	6.37	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.97	99.83	0.136%	2.643%	2.643%		3.93	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.19	110.90	0.259%	2.492%	2.492%	4.168%	4.23	9.22	8.84