

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 April, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 10-Apr-2013	Previous Close Value 09-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.28	108.06	0.204%	1.43%	1.43%	4.06%	8.28%	5.28	5.10	3.36
All Bond Index (Return)	162.45	162.11	0.211%	1.56%	1.56%	5.21%	62.45%	5.28	5.10	3.36
Under 3 Bond Index (Clean)	100.79	100.77	0.013%	0.10%	0.10%	-0.20%	0.79%	1.10	1.09	0.83
Under 3 Bond Index (Return)	142.01	141.97	0.025%	0.24%	0.24%	0.90%	42.01%	1.10	1.09	0.83
Under 5 Bond Index (Clean)	108.08	108.00	0.070%	0.44%	0.44%	0.90%	8.08%	2.43	2.39	1.93
Under 5 Bond Index (Return)	153.26	153.14	0.080%	0.58%	0.58%	2.04%	53.26%	2.43	2.39	1.93
Under 10 Bond Index (Clean)	108.20	108.01	0.176%	1.23%	1.23%	3.39%	8.20%	4.67	4.53	3.11
Under 10 Bond Index (Return)	158.36	158.07	0.183%	1.36%	1.36%	4.54%	58.36%	4.67	4.53	3.11
5 Plus Bond Index (Clean)	110.09	109.81	0.263%	1.89%	1.89%	5.81%	10.09%	6.55	6.32	3.60
5 Plus Bond Index (Return)	170.48	170.02	0.270%	2.01%	2.01%	6.97%	70.48%	6.55	6.32	3.60
10 Plus Bond Index (Clean)	111.90	111.48	0.381%	2.72%	2.72%	8.56%	11.90%	9.21	8.84	4.19
10 Plus Bond Index (Return)	179.56	178.86	0.393%	2.89%	2.89%	9.67%	79.56%	9.21	8.84	4.19

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	100.04	4.89	357	104.93	0.00	4,616	4,618	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.59	0.93	85	103.52	0.00	7,599	7,795	7866
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.27	0.63	51	106.89	0.00	3,650	3,879	3902
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.57	5.32	232	120.89	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.37	4.50	357	112.86	0.00	10,168	11,019	11477
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.99	2.62	174	114.61	0.00	6,389	7,155	7322
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.17	2.15	174	110.32	0.00	9,256	10,012	10211
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.59	3.57	296	110.16	0.00	7,713	8,222	8497
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.80	2.81	174	117.61	0.00	6,768	7,769	7960
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.46	4.40	357	110.86	0.00	11,809	12,571	13091
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.65	2.38	174	112.03	0.00	9,052	9,944	10160
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.11	0.22	21	100.33	0.00	5,000	5,006	5017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.21	0.41	28	111.62	0.00	11,837	13,163	13212

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	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		
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%	26.10%	9.30%			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%		24.00%	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	8.00%			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%			15.10%	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%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 10-Apr-2013	Previous Index Price 09-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	100.04	100.07	-0.030%	-0.135%	-0.135%	-1.143%	0.42	0.01	0.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.59	102.61	-0.022%	0.083%	0.083%	0.068%	0.55	0.75	0.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.27	106.18	0.085%	0.124%	0.124%	0.207%	1.06	1.81	1.79
IE0004680173	0468017	8.25 Treas Bnd 2015	115.57	115.72	-0.130%	-0.379%	-0.379%	2.005%	1.44	2.14	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.37	108.29	0.069%	0.451%	0.451%	1.717%	1.72	2.77	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.99	111.80	0.165%	0.978%	0.978%	2.223%	2.64	4.05	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.17	107.97	0.185%	1.115%	1.115%	3.540%	2.87	4.93	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.59	106.36	0.219%	1.522%	1.522%	5.345%	3.21	5.38	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.80	114.54	0.224%	1.397%	1.397%	4.597%	3.33	5.53	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.46	106.22	0.229%	1.652%	1.652%	5.620%	3.45	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.65	109.38	0.251%	2.066%	2.066%	5.789%	3.51	6.36	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.11	99.76	0.356%	2.877%	2.877%		3.89	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.21	110.79	0.381%	2.722%	2.722%	8.600%	4.19	9.21	8.84

Return Price Performance			Index Price 10-Apr-2013	Previous Index Price 09-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	104.94	-0.015%	0.041%	0.041%	0.202%	0.42	0.01	0.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.52	103.53	-0.011%	0.221%	0.221%	-2.675%	0.55	0.75	0.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.89	106.79	0.096%	0.275%	0.275%	-2.967%	1.06	1.81	1.79
IE0004680173	0468017	8.25 Treas Bnd 2015	120.89	121.01	-0.105%	-0.136%	-0.136%	3.924%	1.44	2.14	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	112.86	112.78	0.077%	0.580%	0.580%	2.814%	1.72	2.77	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.61	114.41	0.175%	1.130%	1.130%	3.562%	2.64	4.05	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.32	110.11	0.193%	1.242%	1.242%	4.679%	2.87	4.93	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.16	109.92	0.223%	1.618%	1.618%	6.386%	3.21	5.38	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.61	117.34	0.234%	1.548%	1.548%	6.004%	3.33	5.53	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	110.86	110.60	0.231%	1.734%	1.734%	6.635%	3.45	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.03	111.75	0.259%	2.188%	2.188%	7.042%	3.51	6.36	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.33	99.97	0.365%	3.018%	3.018%		3.89	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.62	111.19	0.393%	2.894%	2.894%	4.578%	4.19	9.21	8.84