

Irish Stock Exchange Daily Bond Index Report

Thursday 11 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 11-Apr-2013	Previous Close Value 10-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.40	108.28	0.113%	1.55%	1.55%	4.18%	8.40%	5.27	5.10	3.34
All Bond Index (Return)	162.65	162.45	0.122%	1.68%	1.68%	5.33%	62.65%	5.27	5.10	3.34
Under 3 Bond Index (Clean)	100.80	100.79	0.013%	0.11%	0.11%	-0.19%	0.80%	1.10	1.09	0.81
Under 3 Bond Index (Return)	142.04	142.01	0.023%	0.26%	0.26%	0.92%	42.04%	1.10	1.09	0.81
Under 5 Bond Index (Clean)	108.13	108.08	0.044%	0.48%	0.48%	0.94%	8.13%	2.43	2.39	1.91
Under 5 Bond Index (Return)	153.35	153.26	0.055%	0.63%	0.63%	2.09%	53.35%	2.43	2.39	1.91
Under 10 Bond Index (Clean)	108.31	108.20	0.103%	1.34%	1.34%	3.50%	8.31%	4.67	4.53	3.09
Under 10 Bond Index (Return)	158.54	158.36	0.111%	1.47%	1.47%	4.65%	58.54%	4.67	4.53	3.09
5 Plus Bond Index (Clean)	110.25	110.09	0.143%	2.03%	2.03%	5.96%	10.25%	6.55	6.32	3.58
5 Plus Bond Index (Return)	170.74	170.48	0.152%	2.16%	2.16%	7.13%	70.74%	6.55	6.32	3.58
10 Plus Bond Index (Clean)	112.10	111.90	0.178%	2.90%	2.90%	8.75%	12.10%	9.21	8.84	4.16
10 Plus Bond Index (Return)	179.91	179.56	0.191%	3.09%	3.09%	9.88%	79.91%	9.21	8.84	4.16

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	100.03	4.90	358	104.93	0.00	4,616	4,617	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	0.94	86	103.54	0.00	7,599	7,796	7868
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.28	0.64	52	106.92	0.00	3,650	3,879	3902
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.18	5.34	233	121.52	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.41	4.51	358	112.92	0.00	10,168	11,023	11482
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.11	2.64	175	114.74	0.00	6,389	7,163	7331
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.31	2.16	175	110.47	0.00	9,256	10,025	10225
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.74	3.58	297	110.32	0.00	7,713	8,233	8509
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.91	2.83	175	117.74	0.00	6,773	7,777	7968
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.59	4.41	358	111.01	0.00	11,809	12,587	13108
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.81	2.40	175	112.21	0.00	9,052	9,940	10157
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.30	0.24	22	100.54	0.00	5,000	5,015	5027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.41	0.43	29	111.84	0.00	11,845	13,187	13238

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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%	26.10%	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%	4.60%			3.90%	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%		24.00%	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%	11.60%		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%				19.80%	100.00%	13.40%				19.40%	100.00%	
									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 11-Apr-2013	Previous Index Price 10-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	100.03	100.04	-0.013%	-0.148%	-0.148%	-1.156%	0.42	0.01	0.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.60	102.59	0.013%	0.096%	0.096%	0.081%	0.52	0.75	0.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.28	106.27	0.012%	0.137%	0.137%	0.220%	1.04	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	115.57	0.528%	0.147%	0.147%	2.544%	1.19	2.14	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.41	108.37	0.037%	0.489%	0.489%	1.754%	1.71	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.11	111.99	0.107%	1.087%	1.087%	2.332%	2.61	4.05	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.31	108.17	0.129%	1.246%	1.246%	3.674%	2.85	4.93	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.74	106.59	0.141%	1.665%	1.665%	5.493%	3.18	5.38	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.91	114.80	0.098%	1.497%	1.497%	4.700%	3.31	5.53	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.59	106.46	0.127%	1.781%	1.781%	5.754%	3.43	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.81	109.65	0.144%	2.214%	2.214%	5.941%	3.49	6.36	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.30	100.11	0.190%	3.073%	3.073%		3.86	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.41	111.21	0.178%	2.905%	2.905%	8.794%	4.16	9.21	8.84

Return Price Performance			Index Price 11-Apr-2013	Previous Index Price 10-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	104.93	0.001%	0.042%	0.042%	0.203%	0.42	0.01	0.01
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.54	103.52	0.022%	0.243%	0.243%	-2.653%	0.52	0.75	0.75
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.92	106.89	0.023%	0.298%	0.298%	-2.945%	1.04	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	121.52	120.89	0.524%	0.387%	0.387%	4.468%	1.19	2.14	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	112.92	112.86	0.047%	0.627%	0.627%	2.862%	1.71	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.74	114.61	0.118%	1.249%	1.249%	3.684%	2.61	4.05	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.47	110.32	0.138%	1.381%	1.381%	4.823%	2.85	4.93	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.32	110.16	0.147%	1.767%	1.767%	6.543%	3.18	5.38	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.74	117.61	0.109%	1.659%	1.659%	6.120%	3.31	5.53	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	111.01	110.86	0.133%	1.869%	1.869%	6.777%	3.43	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.21	112.03	0.153%	2.344%	2.344%	7.205%	3.49	6.36	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.54	100.33	0.200%	3.224%	3.224%		3.86	8.40	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.84	111.62	0.191%	3.091%	3.091%	4.777%	4.16	9.21	8.84