

Irish Stock Exchange Daily Bond Index Report

Monday 15 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 15-Apr-2013	Previous Close Value 12-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.51	108.48	0.026%	1.65%	1.65%	4.28%	8.51%	5.32	5.15	3.32
All Bond Index (Return)	162.89	162.79	0.060%	1.83%	1.83%	5.49%	62.89%	5.32	5.15	3.32
Under 3 Bond Index (Clean)	100.81	100.82	-0.005%	0.13%	0.13%	-0.17%	0.81%	1.10	1.09	0.78
Under 3 Bond Index (Return)	142.13	142.09	0.028%	0.32%	0.32%	0.98%	42.13%	1.10	1.09	0.78
Under 5 Bond Index (Clean)	108.19	108.17	0.017%	0.54%	0.54%	1.00%	8.19%	2.47	2.42	1.88
Under 5 Bond Index (Return)	153.50	153.43	0.051%	0.74%	0.74%	2.20%	53.50%	2.47	2.42	1.88
Under 10 Bond Index (Clean)	108.40	108.38	0.024%	1.42%	1.42%	3.58%	8.40%	4.72	4.58	3.07
Under 10 Bond Index (Return)	158.74	158.65	0.058%	1.60%	1.60%	4.79%	58.74%	4.72	4.58	3.07
5 Plus Bond Index (Clean)	110.38	110.35	0.029%	2.15%	2.15%	6.09%	10.38%	6.59	6.37	3.56
5 Plus Bond Index (Return)	171.02	170.91	0.064%	2.33%	2.33%	7.30%	71.02%	6.59	6.37	3.56
10 Plus Bond Index (Clean)	112.33	112.29	0.037%	3.12%	3.12%	8.98%	12.33%	9.21	8.84	4.14
10 Plus Bond Index (Return)	180.38	180.24	0.078%	3.36%	3.36%	10.17%	80.38%	9.21	8.84	4.14

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	100.00	4.96	362	104.95	0.00	4,616	4,616	4845
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	0.99	90	103.60	0.00	7,599	7,798	7872
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.29	0.69	56	106.98	0.00	3,650	3,879	3905
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.17	5.43	237	121.60	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.55	4.56	362	113.11	0.00	10,168	11,037	11501
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.13	2.70	179	114.82	0.00	6,389	7,164	7336
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.45	2.21	179	110.65	0.00	9,265	10,047	10252
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.87	3.63	301	110.49	0.00	7,713	8,243	8522
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.04	2.89	179	117.94	0.00	6,773	7,791	7987
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.71	4.46	362	111.17	0.00	11,809	12,601	13128
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.83	2.45	179	112.28	0.00	9,068	9,960	10182
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.41	0.28	26	100.69	0.00	5,000	5,021	5034
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.64	0.49	33	112.13	0.00	11,836	13,219	13277

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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%	4.60%					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%		37.60%	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%				10.40%			12.00%	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%	11.60%				8.10%			9.30%	11.70%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.80%				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	13.70%					19.80%	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 15-Apr-2013	Previous Index Price 12-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	100.00	100.01	-0.015%	-0.178%	-0.178%	-1.186%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.63	-0.007%	0.115%	0.115%	0.100%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.29	106.29	0.000%	0.146%	0.146%	0.229%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	116.17	116.17	0.000%	0.138%	0.138%	2.535%	1.18	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.55	108.46	0.083%	0.618%	0.618%	1.886%	1.66	2.88	2.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.13	112.18	-0.049%	1.105%	1.105%	2.351%	2.61	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.45	108.41	0.032%	1.372%	1.372%	3.803%	2.82	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.87	106.85	0.019%	1.781%	1.781%	5.613%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.04	115.04	0.004%	1.612%	1.612%	4.818%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.71	106.69	0.016%	1.893%	1.893%	5.870%	3.41	6.19	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.83	109.81	0.014%	2.229%	2.229%	5.958%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.41	100.29	0.122%	3.186%	3.186%		3.85	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.64	111.60	0.038%	3.119%	3.119%	9.020%	4.14	9.21	8.84

Return Price Performance			Index Price 15-Apr-2013	Previous Index Price 12-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	104.95	104.93	0.025%	0.066%	0.066%	0.227%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.60	103.58	0.025%	0.305%	0.305%	-2.593%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.98	106.94	0.035%	0.354%	0.354%	-2.891%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	121.60	121.53	0.056%	0.454%	0.454%	4.537%	1.18	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	113.11	112.98	0.113%	0.797%	0.797%	3.035%	1.66	2.88	2.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.82	114.83	-0.009%	1.320%	1.320%	3.756%	2.61	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.65	110.58	0.065%	1.550%	1.550%	4.998%	2.82	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.49	110.44	0.051%	1.924%	1.924%	6.707%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.94	117.88	0.046%	1.827%	1.827%	6.296%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	111.17	111.12	0.049%	2.023%	2.023%	6.937%	3.41	6.19	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.28	112.22	0.050%	2.410%	2.410%	7.274%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.69	100.53	0.154%	3.381%	3.381%		3.85	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.13	112.04	0.078%	3.359%	3.359%	5.050%	4.14	9.21	8.84