

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 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 16-Apr-2013	Previous Close Value 15-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.68	108.51	0.157%	1.81%	1.81%	4.44%	8.68%	5.32	5.15	3.28
All Bond Index (Return)	163.16	162.89	0.165%	2.00%	2.00%	5.66%	63.16%	5.32	5.15	3.28
Under 3 Bond Index (Clean)	100.83	100.81	0.019%	0.14%	0.14%	-0.15%	0.83%	1.09	1.08	0.75
Under 3 Bond Index (Return)	142.17	142.13	0.030%	0.35%	0.35%	1.01%	42.17%	1.09	1.08	0.75
Under 5 Bond Index (Clean)	108.32	108.19	0.124%	0.66%	0.66%	1.12%	8.32%	2.47	2.42	1.83
Under 5 Bond Index (Return)	153.71	153.50	0.132%	0.87%	0.87%	2.33%	53.71%	2.47	2.42	1.83
Under 10 Bond Index (Clean)	108.56	108.40	0.147%	1.57%	1.57%	3.73%	8.56%	4.71	4.58	3.03
Under 10 Bond Index (Return)	158.98	158.74	0.155%	1.76%	1.76%	4.95%	58.98%	4.71	4.58	3.03
5 Plus Bond Index (Clean)	110.57	110.38	0.171%	2.33%	2.33%	6.27%	10.57%	6.59	6.37	3.53
5 Plus Bond Index (Return)	171.33	171.02	0.180%	2.51%	2.51%	7.50%	71.33%	6.59	6.37	3.53
10 Plus Bond Index (Clean)	112.58	112.33	0.218%	3.34%	3.34%	9.21%	12.58%	9.21	8.85	4.12
10 Plus Bond Index (Return)	180.79	180.38	0.230%	3.60%	3.60%	10.42%	80.79%	9.21	8.85	4.12

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	99.95	4.97	363	104.92	0.00	4,616	4,614	4843
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.63	1.00	91	103.63	0.00	7,599	7,798	7874
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.32	0.70	57	107.03	0.00	3,645	3,881	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.13	5.45	238	121.58	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.70	4.58	363	113.28	0.00	10,168	11,053	11519
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.42	2.71	180	115.13	0.00	6,389	7,183	7356
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.63	2.22	180	110.85	0.00	9,265	10,065	10270
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.05	3.64	302	110.69	0.00	7,700	8,257	8538
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.23	2.91	180	118.14	0.00	6,772	7,804	8001
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.87	4.48	363	111.34	0.00	11,809	12,620	13148
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.97	2.47	180	112.44	0.00	9,068	9,972	10195
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.61	0.29	27	100.90	0.00	5,000	5,030	5045
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.88	0.50	34	112.39	0.00	11,835	13,242	13302

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						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	8.00%	66.70%	26.10%	9.30%			7.90%	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%	12.70%	4.50%		
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%

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Bond Index Constituent

Clean Price Performance			Index Price 16-Apr-2013	Previous Index Price 15-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	99.95	100.00	-0.045%	-0.223%	-0.223%	-1.230%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.63	102.62	0.012%	0.127%	0.127%	0.112%	0.44	0.74	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.32	106.29	0.033%	0.179%	0.179%	0.262%	1.01	1.79	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	116.13	116.17	-0.034%	0.103%	0.103%	2.500%	1.19	2.13	2.10
IE0006857530	0685753	4.6 Treas Bnd 2016	108.70	108.55	0.146%	0.765%	0.765%	2.034%	1.60	2.87	2.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.42	112.13	0.261%	1.369%	1.369%	2.618%	2.54	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.63	108.45	0.171%	1.545%	1.545%	3.980%	2.78	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.05	106.87	0.176%	1.960%	1.960%	5.799%	3.12	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.23	115.04	0.161%	1.775%	1.775%	4.987%	3.26	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.87	106.71	0.148%	2.043%	2.043%	6.027%	3.38	6.19	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.97	109.83	0.132%	2.364%	2.364%	6.097%	3.46	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.61	100.41	0.197%	3.389%	3.389%		3.83	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.88	111.64	0.218%	3.344%	3.344%	9.258%	4.12	9.21	8.85

Return Price Performance			Index Price 16-Apr-2013	Previous Index Price 15-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	104.92	104.95	-0.030%	0.036%	0.036%	0.198%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.63	103.60	0.022%	0.327%	0.327%	-2.571%	0.44	0.74	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.03	106.98	0.044%	0.398%	0.398%	-2.849%	1.01	1.79	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	121.58	121.60	-0.014%	0.439%	0.439%	4.523%	1.19	2.13	2.10
IE0006857530	0685753	4.6 Treas Bnd 2016	113.28	113.11	0.150%	0.948%	0.948%	3.190%	1.60	2.87	2.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.13	114.82	0.268%	1.592%	1.592%	4.035%	2.54	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.85	110.65	0.179%	1.732%	1.732%	5.186%	2.78	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.69	110.49	0.181%	2.109%	2.109%	6.900%	3.12	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.14	117.94	0.170%	2.001%	2.001%	6.477%	3.26	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	111.34	111.17	0.153%	2.179%	2.179%	7.101%	3.38	6.19	5.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.44	112.28	0.142%	2.555%	2.555%	7.426%	3.46	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.90	100.69	0.207%	3.595%	3.595%		3.83	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.39	112.13	0.230%	3.597%	3.597%	5.291%	4.12	9.21	8.85