

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 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 17-Apr-2013	Previous Close Value 16-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.75	108.68	0.064%	1.88%	1.88%	4.51%	8.75%	5.31	5.14	3.27
All Bond Index (Return)	163.28	163.16	0.074%	2.07%	2.07%	5.74%	63.28%	5.31	5.14	3.27
Under 3 Bond Index (Clean)	100.81	100.83	-0.027%	0.12%	0.12%	-0.18%	0.81%	1.08	1.08	0.75
Under 3 Bond Index (Return)	142.15	142.17	-0.015%	0.34%	0.34%	1.00%	42.15%	1.08	1.08	0.75
Under 5 Bond Index (Clean)	108.28	108.32	-0.042%	0.62%	0.62%	1.08%	8.28%	2.46	2.42	1.83
Under 5 Bond Index (Return)	153.66	153.71	-0.029%	0.84%	0.84%	2.30%	53.66%	2.46	2.42	1.83
Under 10 Bond Index (Clean)	108.62	108.56	0.052%	1.62%	1.62%	3.79%	8.62%	4.71	4.57	3.02
Under 10 Bond Index (Return)	159.08	158.98	0.062%	1.82%	1.82%	5.01%	59.08%	4.71	4.57	3.02
5 Plus Bond Index (Clean)	110.69	110.57	0.111%	2.44%	2.44%	6.39%	10.69%	6.59	6.36	3.51
5 Plus Bond Index (Return)	171.53	171.33	0.120%	2.64%	2.64%	7.63%	71.53%	6.59	6.36	3.51
10 Plus Bond Index (Clean)	112.74	112.58	0.143%	3.49%	3.49%	9.37%	12.74%	9.21	8.84	4.10
10 Plus Bond Index (Return)	181.07	180.79	0.155%	3.76%	3.76%	10.59%	81.07%	9.21	8.84	4.10

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	4.99	364	105.01	0.00	4,616	4,617	4848
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.58	1.01	92	103.59	0.00	7,599	7,795	7871
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	0.72	58	107.06	0.00	3,645	3,876	3902
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.08	5.48	239	121.56	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.62	4.59	364	113.21	0.00	10,168	11,045	11511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.41	2.73	181	115.14	0.00	6,390	7,182	7356
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.64	2.23	181	110.87	0.00	9,265	10,065	10272
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.13	3.65	303	110.78	0.00	7,711	8,249	8530
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.38	2.93	181	118.31	0.00	6,780	7,813	8011
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.01	4.49	364	111.50	0.00	11,809	12,637	13167
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.14	2.48	181	112.62	0.00	9,068	9,987	10212
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.73	0.30	28	101.03	0.00	5,000	5,037	5052
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.04	0.52	35	112.56	0.00	11,832	13,261	13322

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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	8.00%	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%	12.40%	
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%	18.80%		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 17-Apr-2013	Previous Index Price 16-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	99.95	0.075%	-0.148%	-0.148%	-1.156%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.58	102.63	-0.051%	0.076%	0.076%	0.061%	0.47	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.32	0.021%	0.200%	0.200%	0.283%	0.98	1.79	1.77
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	116.13	-0.043%	0.060%	0.060%	2.455%	1.18	2.12	2.10
IE0006857530	0685753	4.6 Treas Bnd 2016	108.62	108.70	-0.078%	0.686%	0.686%	1.954%	1.62	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.41	112.42	-0.007%	1.362%	1.362%	2.611%	2.54	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.64	108.63	0.005%	1.550%	1.550%	3.985%	2.78	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.13	107.05	0.072%	2.033%	2.033%	5.875%	3.11	5.37	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.38	115.23	0.132%	1.910%	1.910%	5.125%	3.23	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	107.01	106.87	0.136%	2.182%	2.182%	6.171%	3.36	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.14	109.97	0.155%	2.523%	2.523%	6.261%	3.44	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.73	100.61	0.124%	3.518%	3.518%		3.81	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.04	111.88	0.143%	3.491%	3.491%	9.414%	4.10	9.21	8.84

Return Price Performance			Index Price 17-Apr-2013	Previous Index Price 16-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	105.01	104.92	0.084%	0.120%	0.120%	0.282%	0.00	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.59	103.63	-0.040%	0.288%	0.288%	-2.610%	0.47	0.73	0.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.06	107.03	0.033%	0.431%	0.431%	-2.817%	0.98	1.79	1.77
IE0004680173	0468017	8.25 Treas Bnd 2015	121.56	121.58	-0.022%	0.417%	0.417%	4.500%	1.18	2.12	2.10
IE0006857530	0685753	4.6 Treas Bnd 2016	113.21	113.28	-0.064%	0.884%	0.884%	3.125%	1.62	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.14	115.13	0.006%	1.598%	1.598%	4.041%	2.54	4.03	3.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.87	110.85	0.015%	1.747%	1.747%	5.202%	2.78	4.91	4.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.78	110.69	0.081%	2.192%	2.192%	6.987%	3.11	5.37	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.31	118.14	0.143%	2.146%	2.146%	6.629%	3.23	5.51	5.34
IE0034074488	3407448	4.5 Treas Bnd 2020	111.50	111.34	0.141%	2.323%	2.323%	7.252%	3.36	6.18	5.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.62	112.44	0.163%	2.722%	2.722%	7.601%	3.44	6.35	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.03	100.90	0.135%	3.734%	3.734%		3.81	8.39	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.56	112.39	0.155%	3.757%	3.757%	5.454%	4.10	9.21	8.84