

Irish Stock Exchange Daily Bond Index Report

Friday 26 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 26-Apr-2013	Previous Close Value 25-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.68	109.82	-0.119%	2.75%	2.75%	5.41%	9.68%	5.31	5.15	3.11
All Bond Index (Return)	164.83	165.01	-0.105%	3.05%	3.05%	6.75%	64.83%	5.31	5.15	3.11
Under 3 Bond Index (Clean)	100.89	100.94	-0.053%	0.20%	0.20%	-0.10%	0.89%	1.92	1.90	1.27
Under 3 Bond Index (Return)	142.47	142.53	-0.041%	0.56%	0.56%	1.22%	42.47%	1.92	1.90	1.27
Under 5 Bond Index (Clean)	108.54	108.62	-0.073%	0.87%	0.87%	1.33%	8.54%	2.43	2.39	1.71
Under 5 Bond Index (Return)	154.20	154.29	-0.060%	1.19%	1.19%	2.66%	54.20%	2.43	2.39	1.71
Under 10 Bond Index (Clean)	109.39	109.51	-0.104%	2.35%	2.35%	4.53%	9.39%	4.70	4.56	2.86
Under 10 Bond Index (Return)	160.36	160.51	-0.090%	2.64%	2.64%	5.86%	60.36%	4.70	4.56	2.86
5 Plus Bond Index (Clean)	111.95	112.10	-0.140%	3.60%	3.60%	7.59%	11.95%	6.58	6.37	3.34
5 Plus Bond Index (Return)	173.63	173.85	-0.125%	3.89%	3.89%	8.94%	73.63%	6.58	6.37	3.34
10 Plus Bond Index (Clean)	114.76	115.01	-0.215%	5.34%	5.34%	11.33%	14.76%	9.21	8.86	3.90
10 Plus Bond Index (Return)	184.52	184.89	-0.200%	5.73%	5.73%	12.69%	84.52%	9.21	8.86	3.90

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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.48	1.11	101	103.58	0.00	7,599	7,787	7871
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.46	0.83	67	107.29	0.00	3,660	3,897	3927
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.09	5.68	248	121.77	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.93	0.10	8	109.03	0.00	10,168	11,077	11087
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.12	2.86	190	115.98	0.00	6,403	7,227	7410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.45	2.34	190	111.80	0.00	9,274	10,151	10368
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.00	3.76	312	111.76	0.00	7,712	8,329	8619
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.42	3.07	190	119.49	0.00	6,775	7,887	8096
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.14	0.10	8	108.24	0.00	11,809	12,770	12782
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.27	2.60	190	113.87	0.00	9,068	10,089	10325
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.21	0.40	37	102.61	0.00	5,015	5,111	5130
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.05	0.65	44	114.70	0.00	11,841	13,504	13581

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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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.00%	34.20%	26.00%	9.20%							7.90%	34.40%	26.00%	9.20%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.60%							4.00%	17.20%	13.00%	4.60%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%							0.00%	0.00%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.30%	48.60%	36.90%	13.10%							11.20%	48.40%	36.60%	12.90%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.10%	8.60%							7.50%		24.50%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%						10.50%			12.10%	15.00%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%						8.70%			10.10%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%						8.20%			9.50%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.10%	18.80%						12.90%			14.90%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%						10.40%			12.10%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.50%						5.20%			6.00%	7.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				19.90%	100.00%					13.70%				19.70%	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 26-Apr-2013	Previous Index Price 25-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.48	102.56	-0.075%	-0.021%	-0.021%	-0.036%	0.49	0.71	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	106.46	0.000%	0.308%	0.308%	0.391%	0.87	1.76	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	116.09	116.18	-0.077%	0.069%	0.069%	2.464%	1.11	2.10	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.99	-0.055%	0.978%	0.978%	2.250%	1.50	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.12	113.27	-0.135%	1.997%	1.997%	3.254%	2.37	4.01	3.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.45	109.65	-0.175%	2.312%	2.312%	4.765%	2.62	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.00	108.13	-0.125%	2.860%	2.860%	6.733%	2.95	5.35	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.42	116.55	-0.118%	2.824%	2.824%	6.068%	3.06	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.14	108.26	-0.106%	3.258%	3.258%	7.289%	3.18	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.27	111.35	-0.076%	3.570%	3.570%	7.347%	3.27	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.21	102.35	-0.137%	5.039%	5.039%		3.63	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.05	114.30	-0.214%	5.345%	5.345%	11.374%	3.90	9.21	8.86

Return Price Performance			Index Price 26-Apr-2013	Previous Index Price 25-Apr-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.58	103.65	-0.065%	0.286%	0.286%	-2.612%	0.49	0.71	0.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.29	107.27	0.011%	0.643%	0.643%	-2.612%	0.87	1.76	1.75
IE0004680173	0468017	8.25 Treas Bnd 2015	121.77	121.84	-0.055%	0.596%	0.596%	4.685%	1.11	2.10	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	109.03	109.08	-0.044%	-2.834%	-2.834%	-0.676%	1.50	2.84	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.98	116.12	-0.118%	2.340%	2.340%	4.801%	2.37	4.01	3.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.80	111.98	-0.161%	2.597%	2.597%	6.080%	2.62	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.76	111.88	-0.110%	3.092%	3.092%	7.930%	2.95	5.35	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.49	119.61	-0.102%	3.165%	3.165%	7.693%	3.06	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.24	108.34	-0.094%	-0.670%	-0.670%	4.115%	3.18	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.87	113.94	-0.062%	3.861%	3.861%	8.794%	3.27	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.61	102.74	-0.126%	5.352%	5.352%		3.63	8.37	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.70	114.93	-0.200%	5.731%	5.731%	7.460%	3.90	9.21	8.86