

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 March, 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 27-Mar-2013	Previous Close Value 26-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.25	107.48	-0.220%	-0.04%	3.07%	3.07%	7.25%	5.04	4.87	3.54
All Bond Index (Return)	160.67	161.00	-0.203%	0.28%	4.05%	4.05%	60.67%	5.04	4.87	3.54
Under 3 Bond Index (Clean)	100.72	100.83	-0.110%	-0.26%	-0.26%	-0.26%	0.72%	0.82	0.81	0.96
Under 3 Bond Index (Return)	141.70	141.84	-0.096%	0.05%	0.68%	0.68%	41.70%	0.82	0.81	0.96
Under 5 Bond Index (Clean)	107.76	107.89	-0.113%	-0.18%	0.60%	0.60%	7.76%	2.13	2.09	2.07
Under 5 Bond Index (Return)	152.58	152.73	-0.098%	0.14%	1.58%	1.58%	52.58%	2.13	2.09	2.07
Under 10 Bond Index (Clean)	107.33	107.55	-0.203%	-0.08%	2.56%	2.56%	7.33%	4.43	4.29	3.28
Under 10 Bond Index (Return)	156.86	157.16	-0.186%	0.25%	3.55%	3.55%	56.86%	4.43	4.29	3.28
5 Plus Bond Index (Clean)	108.74	109.04	-0.275%	0.05%	4.51%	4.51%	8.74%	6.56	6.33	3.79
5 Plus Bond Index (Return)	168.15	168.58	-0.257%	0.37%	5.50%	5.50%	68.15%	6.56	6.33	3.79
10 Plus Bond Index (Clean)	109.77	110.14	-0.333%	0.29%	6.49%	6.49%	9.77%	9.22	8.83	4.40
10 Plus Bond Index (Return)	175.83	176.39	-0.319%	0.60%	7.39%	7.39%	75.83%	9.22	8.83	4.40

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.18	4.70	343	104.88	0.00	4,616	4,625	4842
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.54	0.78	71	103.32	0.00	7,599	7,792	7851
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.19	0.46	37	106.64	0.00	3,645	3,870	3887
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.10	5.02	219	121.12	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.04	4.32	343	112.36	0.00	10,168	10,986	11426
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.35	2.41	160	113.76	0.00	6,389	7,114	7268
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.42	1.97	160	109.39	0.00	9,273	9,961	10144
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.57	3.40	282	108.96	0.00	7,700	8,129	8390
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.85	2.59	160	116.43	0.00	6,767	7,704	7879
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.42	4.23	343	109.64	0.00	11,809	12,448	12948
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.29	2.19	160	110.48	0.00	9,052	9,802	10001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.92	0.08	7	98.00	0.00	5,000	4,896	4900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.10	0.21	14	109.30	0.00	11,837	12,922	12946

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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	Yes	Yes	Yes	Yes	No	No	4.60%	28.40%	13.40%	5.30%							4.70%	29.20%	13.70%	5.40%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.80%	47.80%	22.70%	8.90%							7.70%	47.30%	22.30%	8.80%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	23.80%	11.30%	4.40%							3.80%	23.40%	11.00%	4.30%		
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	11.00%		31.90%	12.60%							11.10%		32.40%	12.80%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.70%	8.10%							7.10%		20.60%	8.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			11.40%	15.10%						9.90%			11.30%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	12.30%						8.20%			9.40%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.70%			8.80%	11.70%						7.70%			8.80%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			14.30%	18.90%						12.60%			14.50%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.20%	14.90%						9.80%			11.20%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	4.90%			5.60%	7.40%						4.80%			5.50%	7.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.90%					19.60%	100.00%				12.60%				19.30%	100.00%
									100%	100%	100%	100%	100%	100%	100%									
									100%	100%	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 27-Mar-2013	Previous Index Price 26-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.18	100.27	-0.085%	-0.385%	-1.000%	-1.000%	0.53	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.54	102.67	-0.127%	-0.227%	0.024%	0.024%	0.74	0.79	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.19	106.30	-0.106%	-0.181%	0.132%	0.132%	1.15	1.84	1.82
IE0004680173	0468017	8.25 Treas Bnd 2015	116.10	116.03	0.060%	-0.086%	2.473%	2.473%	1.32	2.17	2.15
IE0006857530	0685753	4.6 Treas Bnd 2016	108.04	108.11	-0.060%	0.076%	1.412%	1.412%	1.86	2.80	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.57	-0.202%	-0.395%	1.641%	1.641%	2.80	4.08	3.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.42	107.64	-0.200%	0.118%	2.819%	2.819%	3.02	4.96	4.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.57	105.80	-0.225%	-0.149%	4.329%	4.329%	3.39	5.41	5.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.85	114.15	-0.265%	-0.105%	3.729%	3.729%	3.49	5.56	5.37
IE0034074488	3407448	4.5 Treas Bnd 2020	105.42	105.72	-0.284%	0.168%	4.586%	4.586%	3.62	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.29	108.60	-0.281%	-0.113%	4.477%	4.477%	3.72	6.39	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.92	98.26	-0.346%				4.16	8.41	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.10	109.46	-0.333%	0.336%	6.535%	6.535%	4.40	9.22	8.83

Return Price Performance			Index Price 27-Mar-2013	Previous Index Price 26-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.88	104.95	-0.068%	-0.017%	0.158%	0.158%	0.53	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.32	103.44	-0.115%	0.061%	-2.862%	-2.862%	0.74	0.79	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.64	106.74	-0.094%	0.131%	-3.197%	-3.197%	1.15	1.84	1.82
IE0004680173	0468017	8.25 Treas Bnd 2015	121.12	121.03	0.077%	0.469%	4.123%	4.123%	1.32	2.17	2.15
IE0006857530	0685753	4.6 Treas Bnd 2016	112.36	112.42	-0.046%	0.378%	2.358%	2.358%	1.86	2.80	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.76	113.97	-0.184%	-0.032%	2.795%	2.795%	2.80	4.08	3.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.39	109.60	-0.184%	0.423%	3.801%	3.801%	3.02	4.96	4.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.96	109.19	-0.207%	0.154%	5.230%	5.230%	3.39	5.41	5.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.43	116.72	-0.245%	0.273%	4.942%	4.942%	3.49	5.56	5.37
IE0034074488	3407448	4.5 Treas Bnd 2020	109.64	109.93	-0.261%	0.468%	5.466%	5.466%	3.62	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.48	110.77	-0.263%	0.225%	5.559%	5.559%	3.72	6.39	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.00	98.32	-0.335%				4.16	8.41	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.30	109.65	-0.319%	-4.069%	2.402%	2.402%	4.40	9.22	8.83