

# Irish Stock Exchange Daily Bond Index Report

Monday 8 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 08-Apr-2013	Previous Close Value 05-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.93	107.54	0.361%	1.10%	1.10%	3.72%	7.93%	5.28	5.10	3.42
All Bond Index (Return)	161.90	161.27	0.389%	1.21%	1.21%	4.85%	61.90%	5.28	5.10	3.42
Under 3 Bond Index (Clean)	100.78	100.76	0.027%	0.09%	0.09%	-0.20%	0.78%	1.11	1.10	0.86
Under 3 Bond Index (Return)	141.97	141.89	0.061%	0.21%	0.21%	0.87%	41.97%	1.11	1.10	0.86
Under 5 Bond Index (Clean)	107.97	107.89	0.075%	0.34%	0.34%	0.80%	7.97%	2.44	2.40	1.98
Under 5 Bond Index (Return)	153.08	152.92	0.109%	0.46%	0.46%	1.92%	53.08%	2.44	2.40	1.98
Under 10 Bond Index (Clean)	107.90	107.56	0.315%	0.95%	0.95%	3.10%	7.90%	4.67	4.53	3.17
Under 10 Bond Index (Return)	157.89	157.36	0.343%	1.06%	1.06%	4.23%	57.89%	4.67	4.53	3.17
5 Plus Bond Index (Clean)	109.62	109.09	0.490%	1.45%	1.45%	5.36%	9.62%	6.56	6.32	3.67
5 Plus Bond Index (Return)	169.73	168.86	0.516%	1.56%	1.56%	6.49%	69.73%	6.56	6.32	3.67
10 Plus Bond Index (Clean)	111.20	110.48	0.651%	2.08%	2.08%	7.88%	11.20%	9.21	8.84	4.26
10 Plus Bond Index (Return)	178.40	177.18	0.690%	2.23%	2.23%	8.96%	78.40%	9.21	8.84	4.26

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.10	4.86	355	104.96	0.00	4,616	4,621	4845
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	0.91	83	103.52	0.00	7,599	7,797	7866
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.22	0.60	49	106.82	0.00	3,650	3,877	3899
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.75	5.27	230	121.02	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.26	4.47	355	112.73	0.00	10,168	11,008	11463
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.70	2.59	172	114.29	0.00	6,389	7,137	7302
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.93	2.12	172	110.05	0.00	9,256	9,989	10186
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.18	3.54	294	109.72	0.00	7,713	8,189	8463
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.43	2.78	172	117.21	0.00	6,777	7,754	7942
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.01	4.38	355	110.38	0.00	11,809	12,518	13035
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.15	2.36	172	111.51	0.00	9,059	9,888	10102
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.63	0.20	19	99.83	0.00	5,000	4,982	4992
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.52	0.39	26	110.90	0.00	11,837	13,081	13127

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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%	9.40%					8.00%	66.80%	25.80%	9.20%									
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	33.20%	13.00%	4.70%					4.00%	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%					11.70%		37.50%	13.40%									
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.90%	8.60%					7.40%		23.90%	8.60%									
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.40%			11.90%	15.00%								
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	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%	11.70%				8.10%			9.30%	11.70%								
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.90%				13.20%			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%			11.80%	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	13.60%				19.70%	100.00%			13.30%				19.30%	100.00%							
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 08-Apr-2013	Previous Index Price 05-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	100.10	100.11	-0.010%	-0.078%	-0.078%	-1.087%	0.04	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.59	0.017%	0.102%	0.102%	0.088%	0.57	0.76	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.22	106.16	0.049%	0.077%	0.077%	0.160%	1.10	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.75	115.79	-0.035%	-0.224%	-0.224%	2.164%	1.39	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.21	0.043%	0.354%	0.354%	1.618%	1.77	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.70	111.48	0.202%	0.724%	0.724%	1.965%	2.71	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.93	107.61	0.300%	0.886%	0.886%	3.305%	2.92	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.18	105.77	0.388%	1.124%	1.124%	4.932%	3.28	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.43	113.98	0.390%	1.066%	1.066%	4.255%	3.39	5.54	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	106.01	105.50	0.483%	1.222%	1.222%	5.174%	3.52	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.15	108.55	0.557%	1.601%	1.601%	5.306%	3.59	6.37	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.63	98.98	0.657%	2.384%	2.384%		3.95	8.41	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.52	109.80	0.651%	2.080%	2.080%	7.922%	4.26	9.21	8.84

Return Price Performance			Index Price 08-Apr-2013	Previous Index Price 05-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	104.96	104.93	0.030%	0.070%	0.070%	0.231%	0.04	0.02	0.02
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.52	103.46	0.049%	0.219%	0.219%	-2.677%	0.57	0.76	0.76
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.82	106.73	0.083%	0.205%	0.205%	-3.036%	1.10	1.82	1.80
IE0004680173	0468017	8.25 Treas Bnd 2015	121.02	120.99	0.024%	-0.026%	-0.026%	4.039%	1.39	2.15	2.12
IE0006857530	0685753	4.6 Treas Bnd 2016	112.73	112.65	0.075%	0.464%	0.464%	2.696%	1.77	2.78	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.02	0.237%	0.854%	0.854%	3.279%	2.71	4.06	3.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.05	109.69	0.327%	0.994%	0.994%	4.423%	2.92	4.94	4.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.27	0.408%	1.210%	1.210%	5.960%	3.28	5.39	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.21	116.71	0.422%	1.196%	1.196%	5.637%	3.39	5.54	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	110.38	109.84	0.498%	1.299%	1.299%	6.178%	3.52	5.95	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.51	110.86	0.583%	1.707%	1.707%	6.537%	3.59	6.37	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.83	99.15	0.688%	2.503%	2.503%		3.95	8.41	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.90	110.14	0.690%	2.227%	2.227%	3.899%	4.26	9.21	8.84