

# Irish Stock Exchange Daily Bond Index Report

Friday 12 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 12-Apr-2013	Previous Close Value 11-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.48	108.40	0.075%	1.62%	1.62%	4.25%	8.48%	5.27	5.10	3.32
All Bond Index (Return)	162.79	162.65	0.084%	1.77%	1.77%	5.42%	62.79%	5.27	5.10	3.32
Under 3 Bond Index (Clean)	100.82	100.80	0.021%	0.13%	0.13%	-0.17%	0.82%	1.10	1.09	0.78
Under 3 Bond Index (Return)	142.09	142.04	0.032%	0.29%	0.29%	0.95%	42.09%	1.10	1.09	0.78
Under 5 Bond Index (Clean)	108.17	108.13	0.041%	0.52%	0.52%	0.98%	8.17%	2.43	2.38	1.89
Under 5 Bond Index (Return)	153.43	153.35	0.052%	0.69%	0.69%	2.14%	53.43%	2.43	2.38	1.89
Under 10 Bond Index (Clean)	108.38	108.31	0.059%	1.40%	1.40%	3.56%	8.38%	4.66	4.52	3.07
Under 10 Bond Index (Return)	158.65	158.54	0.069%	1.54%	1.54%	4.73%	58.65%	4.66	4.52	3.07
5 Plus Bond Index (Clean)	110.35	110.25	0.089%	2.12%	2.12%	6.06%	10.35%	6.55	6.32	3.56
5 Plus Bond Index (Return)	170.91	170.74	0.099%	2.26%	2.26%	7.23%	70.91%	6.55	6.32	3.56
10 Plus Bond Index (Clean)	112.29	112.10	0.170%	3.08%	3.08%	8.93%	12.29%	9.21	8.85	4.15
10 Plus Bond Index (Return)	180.24	179.91	0.182%	3.28%	3.28%	10.08%	80.24%	9.21	8.85	4.15

## 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	100.01	4.92	359	104.93	0.00	4,616	4,617	4844
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.63	0.95	87	103.58	0.00	7,599	7,798	7871
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.29	0.65	53	106.94	0.00	3,650	3,879	3903
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.17	5.36	234	121.53	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.46	4.52	359	112.98	0.00	10,168	11,028	11488
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.18	2.65	176	114.83	0.00	6,389	7,167	7337
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.41	2.17	176	110.58	0.00	9,265	10,034	10235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.85	3.59	298	110.44	0.00	7,713	8,241	8518
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.04	2.85	176	117.88	0.00	6,773	7,791	7984
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.69	4.43	359	111.12	0.00	11,809	12,599	13122
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.81	2.41	176	112.22	0.00	9,069	9,940	10158
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.29	0.25	23	100.53	0.00	5,000	5,014	5027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.60	0.44	30	112.04	0.00	11,841	13,218	13271

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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	8.10%	66.70%	26.10%	9.30%			8.00%	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%	12.80%	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%			11.60%		37.50%	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%		10.30%			11.90%	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%	11.70%		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%		13.30%			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%	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 12-Apr-2013	Previous Index Price 11-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	100.01	100.03	-0.015%	-0.163%	-0.163%	-1.171%	1.29	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.63	102.60	0.026%	0.122%	0.122%	0.107%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.29	106.28	0.009%	0.146%	0.146%	0.229%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	116.17	116.18	-0.009%	0.138%	0.138%	2.535%	1.19	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.46	108.41	0.046%	0.535%	0.535%	1.801%	1.69	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.18	112.11	0.067%	1.154%	1.154%	2.401%	2.60	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.41	108.31	0.092%	1.340%	1.340%	3.769%	2.83	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.85	106.74	0.096%	1.762%	1.762%	5.594%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.04	114.91	0.109%	1.608%	1.608%	4.813%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	106.69	106.59	0.094%	1.876%	1.876%	5.854%	3.41	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.81	109.81	0.002%	2.215%	2.215%	5.943%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.29	100.30	-0.012%	3.060%	3.060%		3.86	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.60	111.41	0.171%	3.080%	3.080%	8.979%	4.15	9.21	8.85

Return Price Performance			Index Price 12-Apr-2013	Previous Index Price 11-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	104.93	104.93	-0.001%	0.041%	0.041%	0.202%	1.29	0.00	0.00
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.58	103.54	0.037%	0.280%	0.280%	-2.617%	0.47	0.75	0.74
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.94	106.92	0.021%	0.319%	0.319%	-2.925%	1.03	1.80	1.78
IE0004680173	0468017	8.25 Treas Bnd 2015	121.53	121.52	0.011%	0.397%	0.397%	4.479%	1.19	2.13	2.11
IE0006857530	0685753	4.6 Treas Bnd 2016	112.98	112.92	0.055%	0.683%	0.683%	2.919%	1.69	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.83	114.74	0.078%	1.329%	1.329%	3.765%	2.60	4.04	3.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.58	110.47	0.101%	1.484%	1.484%	4.929%	2.83	4.92	4.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.44	110.32	0.103%	1.873%	1.873%	6.653%	3.16	5.38	5.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.88	117.74	0.120%	1.780%	1.780%	6.247%	3.29	5.52	5.35
IE0034074488	3407448	4.5 Treas Bnd 2020	111.12	111.01	0.102%	1.973%	1.973%	6.885%	3.41	5.94	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.22	112.21	0.014%	2.359%	2.359%	7.220%	3.49	6.36	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.53	100.54	-0.002%	3.222%	3.222%		3.86	8.40	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.04	111.84	0.182%	3.279%	3.279%	4.968%	4.15	9.21	8.85