

# Irish Stock Exchange Daily Bond Index Report

Friday 19 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<br>19-Apr-2013 | Previous<br>Close Value<br>18-Apr-2013 | % Change | Performance |       |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 109.10                     | 109.00                                 | 0.088%   | 2.20%       | 2.20% | 4.85%  | 9.10%                         | 5.32                 | 5.16                 | 3.21                 |
| All Bond Index (Return)      | 163.83                     | 163.66                                 | 0.099%   | 2.42%       | 2.42% | 6.10%  | 63.83%                        | 5.32                 | 5.16                 | 3.21                 |
| Under 3 Bond Index (Clean)   | 100.81                     | 100.82                                 | -0.010%  | 0.12%       | 0.12% | -0.18% | 0.81%                         | 1.94                 | 1.92                 | 1.34                 |
| Under 3 Bond Index (Return)  | 142.24                     | 142.18                                 | 0.046%   | 0.40%       | 0.40% | 1.06%  | 42.24%                        | 1.94                 | 1.92                 | 1.34                 |
| Under 5 Bond Index (Clean)   | 108.35                     | 108.32                                 | 0.033%   | 0.69%       | 0.69% | 1.15%  | 8.35%                         | 2.45                 | 2.41                 | 1.80                 |
| Under 5 Bond Index (Return)  | 153.80                     | 153.73                                 | 0.044%   | 0.93%       | 0.93% | 2.40%  | 53.80%                        | 2.45                 | 2.41                 | 1.80                 |
| Under 10 Bond Index (Clean)  | 108.88                     | 108.80                                 | 0.069%   | 1.86%       | 1.86% | 4.03%  | 8.88%                         | 4.71                 | 4.57                 | 2.97                 |
| Under 10 Bond Index (Return) | 159.49                     | 159.36                                 | 0.080%   | 2.08%       | 2.08% | 5.28%  | 59.49%                        | 4.71                 | 4.57                 | 2.97                 |
| 5 Plus Bond Index (Clean)    | 111.17                     | 111.05                                 | 0.113%   | 2.88%       | 2.88% | 6.85%  | 11.17%                        | 6.59                 | 6.37                 | 3.45                 |
| 5 Plus Bond Index (Return)   | 172.30                     | 172.09                                 | 0.123%   | 3.10%       | 3.10% | 8.11%  | 72.30%                        | 6.59                 | 6.37                 | 3.45                 |
| 10 Plus Bond Index (Clean)   | 113.69                     | 113.45                                 | 0.208%   | 4.36%       | 4.36% | 10.29% | 13.69%                        | 9.21                 | 8.86                 | 4.00                 |
| 10 Plus Bond Index (Return)  | 182.64                     | 182.24                                 | 0.221%   | 4.66%       | 4.66% | 11.55% | 82.64%                        | 9.21                 | 8.86                 | 4.00                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt<br>Clean Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       |                        |                        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4                | Annual              | 102.58         | 1.03       | 94              | 103.61         | 0.00 | 7,599                 | 7,794                  | 7873                   |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5              | Annual              | 106.36         | 0.74       | 60              | 107.10         | 0.00 | 3,646                 | 3,878                  | 3905                   |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25             | Annual              | 116.03         | 5.52       | 241             | 121.55         | 0.00 | 7                     | 9                      | 9                      |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6              | Annual              | 108.72         | 0.01       | 1               | 108.73         | 0.00 | 10,168                | 11,055                 | 11056                  |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 112.57         | 2.76       | 183             | 115.33         | 0.00 | 6,390                 | 7,193                  | 7369                   |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 108.89         | 2.26       | 183             | 111.15         | 0.00 | 9,265                 | 10,089                 | 10298                  |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 107.44         | 3.68       | 305             | 111.11         | 0.00 | 7,711                 | 8,284                  | 8567                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 115.75         | 2.96       | 183             | 118.71         | 0.00 | 6,790                 | 7,860                  | 8060                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 107.36         | 0.01       | 1               | 107.37         | 0.00 | 11,809                | 12,678                 | 12679                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 110.56         | 2.51       | 183             | 113.06         | 0.00 | 9,068                 | 10,025                 | 10252                  |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 101.27         | 0.32       | 30              | 101.59         | 0.00 | 5,000                 | 5,063                  | 5079                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 112.99         | 0.55       | 37              | 113.54         | 0.00 | 11,838                | 13,376                 | 13441                  |

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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 |        |        |        |        |        |         |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | Yes      | Yes     | Yes     | Yes      | No     | No      | 8.00%                 | 34.30%  | 26.00%  | 9.30%    |        |         |                        |         |         |          |        |         | 8.00%  | 34.50% | 26.10% | 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%  | 17.10% | 12.90% | 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      | 11.40%                | 48.60%  | 36.90%  | 13.20%   |        |         |                        |         |         |          |        |         | 11.20% | 48.40% | 36.60% | 13.00% |        |         |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | Yes      | No      | Yes     | Yes      | No     | No      | 7.40%                 |         | 24.00%  | 8.60%    |        |         |                        |         |         |          |        |         | 7.50%  |        | 24.40% | 8.70%  |        |         |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes      | No      | No      | Yes      | Yes    | No      | 10.40%                |         |         | 12.00%   | 15.00% |         |                        |         |         |          |        |         | 10.40% |        |        | 12.10% | 15.10% |         |
| 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%    | 11.70% |         |                        |         |         |          |        |         | 8.20%  |        |        | 9.50%  | 11.80% |         |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 13.00%                |         |         | 15.10%   | 18.80% |         |                        |         |         |          |        |         | 12.90% |        |        | 14.90% | 18.50% |         |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 10.30%                |         |         | 11.90%   | 14.90% |         |                        |         |         |          |        |         | 10.40% |        |        | 12.00% | 15.00% |         |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | Yes      | No      | No      | Yes      | Yes    | No      | 5.20%                 |         |         | 6.00%    | 7.50%  |         |                        |         |         |          |        |         | 5.20%  |        |        | 6.00%  | 7.40%  |         |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | Yes      | No      | No      | No       | Yes    | Yes     | 13.70%                |         |         |          |        | 19.90%  | 100.00%                |         |         |          |        |         | 13.60% |        |        |        | 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<br>19-Apr-2013 | Previous<br>Index Price<br>18-Apr-2013 | %<br>Change | Performance |        |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD    | YTD     |                      |                      |                      |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 102.58                     | 102.59                                 | -0.018%     | 0.073%      | 0.073% | 0.059%  | 0.45                 | 0.73                 | 0.73                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 106.36                     | 106.35                                 | 0.007%      | 0.209%      | 0.209% | 0.292%  | 0.96                 | 1.78                 | 1.76                 |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 116.03                     | 116.07                                 | -0.034%     | 0.017%      | 0.017% | 2.411%  | 1.19                 | 2.12                 | 2.09                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 108.72                     | 108.63                                 | 0.081%      | 0.779%      | 0.779% | 2.048%  | 1.59                 | 2.86                 | 2.82                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 112.57                     | 112.54                                 | 0.028%      | 1.506%      | 1.506% | 2.757%  | 2.50                 | 4.03                 | 3.93                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 108.89                     | 108.89                                 | 0.005%      | 1.788%      | 1.788% | 4.229%  | 2.73                 | 4.91                 | 4.78                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 107.44                     | 107.36                                 | 0.067%      | 2.324%      | 2.324% | 6.177%  | 3.05                 | 5.36                 | 5.20                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 115.75                     | 115.61                                 | 0.119%      | 2.235%      | 2.235% | 5.460%  | 3.17                 | 5.51                 | 5.34                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 107.36                     | 107.24                                 | 0.112%      | 2.513%      | 2.513% | 6.515%  | 3.30                 | 6.18                 | 5.98                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 110.56                     | 110.44                                 | 0.111%      | 2.912%      | 2.912% | 6.665%  | 3.38                 | 6.34                 | 6.14                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 101.27                     | 101.12                                 | 0.143%      | 4.064%      | 4.064% |         | 3.74                 | 8.39                 | 8.08                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 112.99                     | 112.75                                 | 0.208%      | 4.364%      | 4.364% | 10.337% | 4.00                 | 9.21                 | 8.86                 |

| Return Price Performance |         |                     | Index Price<br>19-Apr-2013 | Previous<br>Index Price<br>18-Apr-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.61                     | 103.61                                 | -0.007%     | 0.306%      | 0.306%  | -2.592% | 0.45                 | 0.73                 | 0.73                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 107.10                     | 107.08                                 | 0.019%      | 0.463%      | 0.463%  | -2.785% | 0.96                 | 1.78                 | 1.76                 |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 121.55                     | 121.57                                 | -0.014%     | 0.414%      | 0.414%  | 4.496%  | 1.19                 | 2.12                 | 2.09                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 108.73                     | 108.63                                 | 0.092%      | -3.104%     | -3.104% | -0.952% | 1.59                 | 2.86                 | 2.82                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 115.33                     | 115.28                                 | 0.042%      | 1.767%      | 1.767%  | 4.214%  | 2.50                 | 4.03                 | 3.93                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 111.15                     | 111.13                                 | 0.016%      | 2.004%      | 2.004%  | 5.467%  | 2.73                 | 4.91                 | 4.78                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 111.11                     | 111.03                                 | 0.077%      | 2.495%      | 2.495%  | 7.305%  | 3.05                 | 5.36                 | 5.20                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 118.71                     | 118.55                                 | 0.130%      | 2.492%      | 2.492%  | 6.990%  | 3.17                 | 5.51                 | 5.34                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 107.37                     | 107.24                                 | 0.123%      | -1.466%     | -1.466% | 3.281%  | 3.30                 | 6.18                 | 5.98                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 113.06                     | 112.93                                 | 0.120%      | 3.128%      | 3.128%  | 8.026%  | 3.38                 | 6.34                 | 6.14                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 101.59                     | 101.43                                 | 0.154%      | 4.303%      | 4.303%  |         | 3.74                 | 8.39                 | 8.08                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 113.54                     | 113.29                                 | 0.221%      | 4.656%      | 4.656%  | 6.368%  | 4.00                 | 9.21                 | 8.86                 |