

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 April, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 30-Apr-2013	Previous Close Value 29-Apr-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.13	109.84	0.269%	3.17%	3.17%	5.84%	10.13%	5.32	5.16	3.03
All Bond Index (Return)	165.57	165.12	0.277%	3.51%	3.51%	7.23%	65.57%	5.32	5.16	3.03
Under 3 Bond Index (Clean)	100.91	100.92	-0.012%	0.22%	0.22%	-0.08%	0.91%	1.92	1.89	1.25
Under 3 Bond Index (Return)	142.56	142.56	-0.001%	0.63%	0.63%	1.29%	42.56%	1.92	1.89	1.25
Under 5 Bond Index (Clean)	108.62	108.59	0.029%	0.95%	0.95%	1.40%	8.62%	2.43	2.39	1.68
Under 5 Bond Index (Return)	154.38	154.32	0.040%	1.31%	1.31%	2.78%	54.38%	2.43	2.39	1.68
Under 10 Bond Index (Clean)	109.80	109.52	0.256%	2.72%	2.72%	4.91%	9.80%	4.70	4.57	2.78
Under 10 Bond Index (Return)	161.02	160.59	0.263%	3.06%	3.06%	6.29%	61.02%	4.70	4.57	2.78
5 Plus Bond Index (Clean)	112.57	112.15	0.376%	4.18%	4.18%	8.19%	12.57%	6.58	6.37	3.25
5 Plus Bond Index (Return)	174.67	174.00	0.382%	4.51%	4.51%	9.59%	74.67%	6.58	6.37	3.25
10 Plus Bond Index (Clean)	115.52	115.11	0.356%	6.05%	6.05%	12.07%	15.52%	9.21	8.87	3.82
10 Plus Bond Index (Return)	185.83	185.15	0.367%	6.49%	6.49%	13.50%	85.83%	9.21	8.87	3.82

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.51	1.15	105	103.66	0.00	7,599	7,789	7877	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.48	0.88	71	107.36	0.00	3,660	3,898	3930	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.02	5.78	252	121.80	0.00	7	9	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.95	0.15	12	109.10	0.00	10,168	11,079	11094	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	2.92	194	116.31	0.00	6,389	7,260	7448	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.97	2.39	194	112.36	0.00	9,262	10,188	10410	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.50	3.81	316	112.31	0.00	7,712	8,368	8662	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.01	3.14	194	120.14	0.00	6,775	7,927	8140	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.70	0.15	12	108.85	0.00	11,809	12,836	12853	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.85	2.66	194	114.51	0.00	9,067	10,141	10382	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.09	0.44	41	103.53	0.00	5,000	5,155	5177	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.81	0.71	48	115.52	0.00	11,842	13,594	13679	

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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				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.90%	34.20%	25.90%	9.20%					7.90%	34.40%	25.90%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.60%					3.90%	17.20%	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	11.30%	48.60%	36.90%	13.10%					11.10%	48.40%	36.50%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.20%	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%	14.90%				10.40%			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%			15.20%	18.80%				12.90%			14.90%	18.50%			
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%	7.60%				5.20%			6.00%	7.50%			
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%	100%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 30-Apr-2013	Previous Index Price 29-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	102.51	102.55	-0.036%	0.008%	0.008%	-0.007%	0.42	0.70	0.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.48	106.51	-0.023%	0.327%	0.327%	0.410%	0.85	1.76	1.74
IE0004680173	0468017	8.25 Treas Bnd 2015	116.02	116.08	-0.047%	0.009%	0.009%	2.403%	1.13	2.09	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	108.94	0.009%	0.994%	0.994%	2.266%	1.49	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	113.20	0.159%	2.239%	2.239%	3.499%	2.31	4.00	3.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	109.57	0.361%	2.790%	2.790%	5.255%	2.52	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.50	108.13	0.342%	3.336%	3.336%	7.227%	2.87	5.34	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.01	116.53	0.408%	3.345%	3.345%	6.606%	2.97	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.70	108.33	0.342%	3.791%	3.791%	7.843%	3.09	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.85	111.43	0.377%	4.114%	4.114%	7.911%	3.19	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.09	102.53	0.551%	5.943%	5.943%		3.52	8.38	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.81	114.40	0.356%	6.047%	6.047%	12.116%	3.82	9.21	8.87

Return Price Performance			Index Price 30-Apr-2013	Previous Index Price 29-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	103.66	103.69	-0.026%	0.357%	0.357%	-2.542%	0.42	0.70	0.70
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.36	107.37	-0.012%	0.707%	0.707%	-2.549%	0.85	1.76	1.74
IE0004680173	0468017	8.25 Treas Bnd 2015	121.80	121.83	-0.026%	0.614%	0.614%	4.704%	1.13	2.09	2.07
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.08	0.020%	-2.773%	-2.773%	-0.614%	1.49	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.11	0.168%	2.630%	2.630%	5.097%	2.31	4.00	3.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.36	111.95	0.364%	3.113%	3.113%	6.614%	2.52	4.89	4.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.31	111.93	0.341%	3.598%	3.598%	8.459%	2.87	5.34	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.14	119.65	0.410%	3.731%	3.731%	8.283%	2.97	5.49	5.33
IE0034074488	3407448	4.5 Treas Bnd 2020	108.85	108.46	0.352%	-0.114%	-0.114%	4.698%	3.09	6.16	5.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.51	114.07	0.380%	4.445%	4.445%	9.405%	3.19	6.33	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.53	102.96	0.559%	6.300%	6.300%		3.52	8.38	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.52	115.10	0.367%	6.486%	6.486%	8.228%	3.82	9.21	8.87