

# Irish Stock Exchange Daily Bond Index Report

Tuesday 5 March, 2013

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 05-Mar-2013	Previous Close Value 04-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.18	106.98	0.193%	-0.10%	3.00%	3.00%	7.18%	4.87	4.70	3.51
All Bond Index (Return)	160.16	159.84	0.199%	-0.03%	3.72%	3.72%	60.16%	4.87	4.70	3.51
Under 3 Bond Index (Clean)	101.03	100.97	0.055%	0.04%	0.04%	0.04%	1.03%	0.86	0.86	0.89
Under 3 Bond Index (Return)	141.76	141.66	0.066%	0.09%	0.72%	0.72%	41.76%	0.86	0.86	0.89
Under 5 Bond Index (Clean)	108.07	107.96	0.098%	0.10%	0.89%	0.89%	8.07%	2.17	2.13	2.01
Under 5 Bond Index (Return)	152.60	152.44	0.108%	0.16%	1.60%	1.60%	52.60%	2.17	2.13	2.01
Under 10 Bond Index (Clean)	107.37	107.17	0.185%	-0.05%	2.59%	2.59%	7.37%	4.25	4.12	3.19
Under 10 Bond Index (Return)	156.50	156.20	0.192%	0.01%	3.31%	3.31%	56.50%	4.25	4.12	3.19
5 Plus Bond Index (Clean)	108.46	108.19	0.247%	-0.21%	4.24%	4.24%	8.46%	6.41	6.18	3.80
5 Plus Bond Index (Return)	167.29	166.87	0.252%	-0.14%	4.96%	4.96%	67.29%	6.41	6.18	3.80
10 Plus Bond Index (Clean)	108.99	108.73	0.241%	-0.42%	5.73%	5.73%	8.99%	8.83	8.45	4.49
10 Plus Bond Index (Return)	174.18	173.76	0.243%	-0.34%	6.38%	6.38%	74.18%	8.83	8.45	4.49

## 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)			
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.57	4.40	321	104.97	0.00	5,116	5,146	5370	
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.84	0.54	49	103.37	0.00	7,599	7,814	7855	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.42	0.19	15	106.60	0.00	3,633	3,866	3873	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.14	4.52	197	120.66	0.00	7	9	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.25	4.05	321	112.30	0.00	10,175	11,014	11426	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.77	2.08	138	113.85	0.00	6,389	7,141	7274	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.25	1.70	138	108.95	0.00	9,268	9,940	10097	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.54	3.13	260	108.67	0.00	7,718	8,146	8388	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.66	2.23	138	115.89	0.00	6,767	7,691	7842	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.98	3.96	321	108.94	0.00	11,816	12,404	12872	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.37	1.89	138	110.26	0.00	9,069	9,834	10005	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.27	5.28	357	113.55	0.00	11,745	12,716	13337	

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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	Yes	Yes	Yes	Yes	No	No	5.40%	30.60%	14.70%	6.20%					5.50%	31.40%	15.00%	6.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.20%	46.40%	22.30%	9.40%					8.00%	45.90%	21.90%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	23.00%	11.00%	4.70%					3.90%	22.60%	10.80%	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	11.50%		31.50%	13.30%					11.60%		31.90%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.40%	8.60%					7.40%		20.30%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.40%				10.30%			11.90%	16.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.40%				8.50%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.70%				8.00%			9.20%	12.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			14.90%	20.40%				13.10%			15.10%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.20%				10.20%			11.80%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				20.90%	100.00%			13.60%				21.30%	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 05-Mar-2013	Previous Index Price 04-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	100.57	100.54	0.030%	0.003%	-0.615%	-0.615%	0.00	0.11	0.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.84	102.77	0.065%	0.060%	0.312%	0.312%	0.67	0.86	0.85
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.42	106.34	0.071%	0.035%	0.349%	0.349%	1.16	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	116.14	116.18	-0.034%	-0.052%	2.508%	2.508%	1.47	2.24	2.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.06	0.183%	0.273%	1.612%	1.612%	1.85	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.77	111.70	0.067%	-0.018%	2.026%	2.026%	2.75	4.15	4.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.25	107.16	0.089%	-0.040%	2.656%	2.656%	3.07	5.03	4.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.54	105.40	0.135%	-0.173%	4.304%	4.304%	3.40	5.48	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.66	113.46	0.183%	-0.268%	3.561%	3.561%	3.54	5.63	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	104.98	104.64	0.322%	-0.245%	4.154%	4.154%	3.69	6.04	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.37	107.87	0.462%	-0.042%	4.552%	4.552%	3.72	6.46	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.27	108.01	0.241%	-0.425%	5.727%	5.727%	4.49	8.83	8.45

Return Price Performance			Index Price 05-Mar-2013	Previous Index Price 04-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	104.97	104.93	0.042%	0.068%	0.243%	0.243%	0.00	0.11	0.11
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.29	0.076%	0.113%	-2.811%	-2.811%	0.67	0.86	0.85
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.60	106.51	0.082%	0.093%	-3.234%	-3.234%	1.16	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	120.66	120.67	-0.014%	0.084%	3.724%	3.724%	1.47	2.24	2.21
IE0006857530	0685753	4.6 Treas Bnd 2016	112.30	112.09	0.187%	0.320%	2.298%	2.298%	1.85	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.85	113.76	0.079%	0.048%	2.877%	2.877%	2.75	4.15	4.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.95	108.84	0.098%	0.017%	3.382%	3.382%	3.07	5.03	4.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.67	108.52	0.142%	-0.112%	4.950%	4.950%	3.40	5.48	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.89	115.67	0.193%	-0.193%	4.454%	4.454%	3.54	5.63	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	108.94	108.59	0.322%	-0.179%	4.787%	4.787%	3.69	6.04	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.26	109.75	0.466%	0.022%	5.345%	5.345%	3.72	6.46	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.55	113.27	0.243%	-0.341%	6.381%	6.381%	4.49	8.83	8.45