

# Irish Stock Exchange Daily Bond Index Report

Wednesday 6 March, 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 06-Mar-2013	Previous Close Value 05-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.22	107.18	0.039%	-0.06%	3.04%	3.04%	7.22%	4.86	4.70	3.50
All Bond Index (Return)	160.24	160.16	0.051%	0.02%	3.77%	3.77%	60.24%	4.86	4.70	3.50
Under 3 Bond Index (Clean)	100.99	101.03	-0.039%	0.00%	0.00%	0.00%	0.99%	0.85	0.85	0.90
Under 3 Bond Index (Return)	141.72	141.76	-0.026%	0.07%	0.69%	0.69%	41.72%	0.85	0.85	0.90
Under 5 Bond Index (Clean)	108.06	108.07	-0.012%	0.09%	0.88%	0.88%	8.06%	2.16	2.12	2.01
Under 5 Bond Index (Return)	152.60	152.60	0.001%	0.16%	1.60%	1.60%	52.60%	2.16	2.12	2.01
Under 10 Bond Index (Clean)	107.40	107.37	0.028%	-0.02%	2.62%	2.62%	7.40%	4.24	4.11	3.18
Under 10 Bond Index (Return)	156.56	156.50	0.040%	0.05%	3.35%	3.35%	56.56%	4.24	4.11	3.18
5 Plus Bond Index (Clean)	108.53	108.46	0.069%	-0.14%	4.31%	4.31%	8.53%	6.41	6.17	3.79
5 Plus Bond Index (Return)	167.42	167.29	0.079%	-0.06%	5.04%	5.04%	67.42%	6.41	6.17	3.79
10 Plus Bond Index (Clean)	109.11	108.99	0.113%	-0.31%	5.85%	5.85%	9.11%	8.83	8.45	4.48
10 Plus Bond Index (Return)	174.39	174.18	0.121%	-0.22%	6.51%	6.51%	74.39%	8.83	8.45	4.48

## 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	100.51	4.41	322	104.92	0.00	5,116	5,142	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.82	0.55	50	103.37	0.00	7,599	7,813	7855
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.37	0.20	16	106.56	0.00	3,633	3,864	3871
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.10	4.54	198	120.64	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	4.06	322	112.29	0.00	10,175	11,012	11425
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.84	2.10	139	113.94	0.00	6,389	7,146	7280
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.36	1.71	139	109.07	0.00	9,268	9,950	10108
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.62	3.15	261	108.76	0.00	7,718	8,152	8394
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.73	2.25	139	115.97	0.00	6,767	7,695	7847
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.01	3.97	322	108.98	0.00	11,816	12,407	12876
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.42	1.90	139	110.32	0.00	9,069	9,833	10005
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.39	5.30	358	113.69	0.00	11,745	12,731	13353

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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%	16.20%			
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%					21.00%	100.00%		13.60%					21.30%	100.00%	
									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 06-Mar-2013	Previous Index Price 05-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	100.51	100.57	-0.068%	-0.065%	-0.682%	-0.682%	0.14	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.82	102.84	-0.015%	0.046%	0.298%	0.298%	0.66	0.85	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.37	106.42	-0.047%	-0.012%	0.302%	0.302%	1.17	1.90	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	116.10	116.14	-0.034%	-0.086%	2.473%	2.473%	1.47	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.25	-0.021%	0.252%	1.590%	1.590%	1.85	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.84	111.77	0.065%	0.047%	2.093%	2.093%	2.73	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.36	107.25	0.101%	0.061%	2.760%	2.760%	3.05	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.62	105.54	0.071%	-0.102%	4.378%	4.378%	3.39	5.47	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.73	113.66	0.055%	-0.213%	3.617%	3.617%	3.53	5.62	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	105.01	104.98	0.024%	-0.221%	4.179%	4.179%	3.69	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.42	108.37	0.046%	0.005%	4.600%	4.600%	3.71	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.39	108.27	0.113%	-0.313%	5.847%	5.847%	4.48	8.83	8.45

Return Price Performance			Index Price 06-Mar-2013	Previous Index Price 05-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	104.92	104.97	-0.051%	0.016%	0.191%	0.191%	0.14	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.37	-0.004%	0.109%	-2.815%	-2.815%	0.66	0.85	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.56	106.60	-0.036%	0.057%	-3.269%	-3.269%	1.17	1.90	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	120.64	120.66	-0.014%	0.070%	3.709%	3.709%	1.47	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	112.29	112.30	-0.009%	0.311%	2.289%	2.289%	1.85	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.94	113.85	0.077%	0.126%	2.957%	2.957%	2.73	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.07	108.95	0.110%	0.128%	3.496%	3.496%	3.05	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	108.67	0.080%	-0.032%	5.034%	5.034%	3.39	5.47	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.97	115.89	0.068%	-0.125%	4.525%	4.525%	3.53	5.62	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	108.98	108.94	0.034%	-0.145%	4.823%	4.823%	3.69	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.32	110.26	0.058%	0.080%	5.406%	5.406%	3.71	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.69	113.55	0.121%	-0.221%	6.509%	6.509%	4.48	8.83	8.45