

# Irish Stock Exchange Daily Bond Index Report

Thursday 7 March, 2013

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

Index	Close Value 07-Mar-2013	Previous Close Value 06-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.32	107.22	0.093%	0.04%	3.14%	3.14%	7.32%	4.86	4.70	3.48
All Bond Index (Return)	160.41	160.24	0.102%	0.12%	3.88%	3.88%	60.41%	4.86	4.70	3.48
Under 3 Bond Index (Clean)	100.98	100.99	-0.007%	-0.01%	-0.01%	-0.01%	0.98%	0.85	0.84	0.89
Under 3 Bond Index (Return)	141.73	141.72	0.004%	0.07%	0.70%	0.70%	41.73%	0.85	0.84	0.89
Under 5 Bond Index (Clean)	108.04	108.06	-0.011%	0.08%	0.86%	0.86%	8.04%	2.16	2.12	2.01
Under 5 Bond Index (Return)	152.61	152.60	0.001%	0.16%	1.60%	1.60%	52.61%	2.16	2.12	2.01
Under 10 Bond Index (Clean)	107.45	107.40	0.055%	0.04%	2.67%	2.67%	7.45%	4.24	4.11	3.17
Under 10 Bond Index (Return)	156.67	156.56	0.065%	0.12%	3.42%	3.42%	56.67%	4.24	4.11	3.17
5 Plus Bond Index (Clean)	108.70	108.53	0.153%	0.01%	4.47%	4.47%	8.70%	6.41	6.17	3.77
5 Plus Bond Index (Return)	167.69	167.42	0.161%	0.10%	5.21%	5.21%	67.69%	6.41	6.17	3.77
10 Plus Bond Index (Clean)	109.49	109.11	0.344%	0.03%	6.21%	6.21%	9.49%	8.83	8.46	4.44
10 Plus Bond Index (Return)	174.99	174.39	0.341%	0.12%	6.87%	6.87%	74.99%	8.83	8.46	4.44

## 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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.50	4.43	323	104.92	0.00	5,116	5,142	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.79	0.56	51	103.35	0.00	7,599	7,810	7853
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.41	0.21	17	106.62	0.00	3,633	3,866	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.03	4.56	199	120.59	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	4.07	323	112.27	0.00	10,177	11,009	11423
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.85	2.11	140	113.96	0.00	6,389	7,146	7281
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.38	1.73	140	109.11	0.00	9,270	9,952	10112
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.66	3.16	262	108.81	0.00	7,718	8,155	8398
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.82	2.26	140	116.08	0.00	6,767	7,702	7855
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.19	3.98	323	109.17	0.00	11,816	12,428	12899
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.60	1.92	140	110.52	0.00	9,069	9,849	10023
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.76	5.31	359	114.07	0.00	11,745	12,775	13398

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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	8.10%	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%	11.10%	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%			15.00%	20.40%				13.10%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	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%					21.40%	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 07-Mar-2013	Previous Index Price 06-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	100.50	100.51	-0.010%	-0.075%	-0.692%	-0.692%	0.11	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.79	102.82	-0.031%	0.015%	0.266%	0.266%	0.68	0.85	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.41	106.37	0.045%	0.033%	0.347%	0.347%	1.14	1.90	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	116.03	116.10	-0.060%	-0.146%	2.411%	2.411%	1.49	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.23	-0.025%	0.227%	1.565%	1.565%	1.85	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.85	111.84	0.002%	0.049%	2.095%	2.095%	2.72	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.38	107.36	0.020%	0.081%	2.781%	2.781%	3.04	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.66	105.62	0.038%	-0.064%	4.418%	4.418%	3.38	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.82	113.73	0.082%	-0.132%	3.702%	3.702%	3.52	5.62	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	105.19	105.01	0.171%	-0.050%	4.357%	4.357%	3.66	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.60	108.42	0.168%	0.172%	4.776%	4.776%	3.68	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.76	108.39	0.344%	0.030%	6.211%	6.211%	4.44	8.83	8.46

Return Price Performance			Index Price 07-Mar-2013	Previous Index Price 06-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	104.92	0.004%	0.020%	0.195%	0.195%	0.11	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.35	103.37	-0.021%	0.088%	-2.836%	-2.836%	0.68	0.85	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.62	106.56	0.056%	0.114%	-3.214%	-3.214%	1.14	1.90	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	120.59	120.64	-0.040%	0.030%	3.668%	3.668%	1.49	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	112.27	112.29	-0.013%	0.297%	2.276%	2.276%	1.85	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.96	113.94	0.016%	0.141%	2.973%	2.973%	2.72	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.11	109.07	0.032%	0.160%	3.529%	3.529%	3.04	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.81	108.76	0.048%	0.016%	5.085%	5.085%	3.38	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.08	115.97	0.094%	-0.031%	4.624%	4.624%	3.52	5.62	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.17	108.98	0.176%	0.031%	5.008%	5.008%	3.66	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.52	110.32	0.178%	0.258%	5.593%	5.593%	3.68	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.07	113.69	0.341%	0.119%	6.873%	6.873%	4.44	8.83	8.46