

# Irish Stock Exchange Daily Bond Index Report

Friday 22 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 22-Mar-2013	Previous Close Value 21-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.41	107.32	0.083%	0.12%	3.22%	3.22%	7.41%	5.06	4.89	3.51
All Bond Index (Return)	160.82	160.67	0.093%	0.37%	4.15%	4.15%	60.82%	5.06	4.89	3.51
Under 3 Bond Index (Clean)	100.78	100.82	-0.038%	-0.20%	-0.20%	-0.20%	0.78%	0.84	0.83	0.96
Under 3 Bond Index (Return)	141.70	141.74	-0.025%	0.06%	0.68%	0.68%	41.70%	0.84	0.83	0.96
Under 5 Bond Index (Clean)	107.88	107.85	0.027%	-0.08%	0.71%	0.71%	7.88%	2.15	2.11	2.04
Under 5 Bond Index (Return)	152.65	152.59	0.038%	0.19%	1.63%	1.63%	52.65%	2.15	2.11	2.04
Under 10 Bond Index (Clean)	107.49	107.41	0.079%	0.07%	2.71%	2.71%	7.49%	4.46	4.32	3.25
Under 10 Bond Index (Return)	157.00	156.86	0.089%	0.33%	3.64%	3.64%	57.00%	4.46	4.32	3.25
5 Plus Bond Index (Clean)	108.94	108.82	0.112%	0.23%	4.70%	4.70%	8.94%	6.59	6.35	3.77
5 Plus Bond Index (Return)	168.34	168.14	0.122%	0.49%	5.62%	5.62%	68.34%	6.59	6.35	3.77
10 Plus Bond Index (Clean)	109.99	109.87	0.108%	0.49%	6.70%	6.70%	9.99%	9.24	8.85	4.38
10 Plus Bond Index (Return)	176.06	175.85	0.122%	0.73%	7.53%	7.53%	76.06%	9.24	8.85	4.38

## 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	100.25	4.63	338	104.88	0.00	4,616	4,628	4841
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	0.72	66	103.33	0.00	7,599	7,797	7852
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.23	0.40	32	106.63	0.00	3,646	3,873	3887
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.63	4.90	214	120.53	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.05	4.26	338	112.31	0.00	10,168	10,987	11420
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.75	2.34	155	114.09	0.00	6,390	7,140	7289
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.49	1.91	155	109.40	0.00	9,273	9,949	10126
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.70	3.34	277	109.04	0.00	7,700	8,139	8396
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.00	2.51	155	116.50	0.00	6,767	7,714	7883
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.64	4.17	338	109.81	0.00	11,809	12,475	12967
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.63	2.12	155	110.75	0.00	9,052	9,833	10025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.08	0.02	2	98.10	0.00	5,000	4,904	4905
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.31	0.13	9	109.45	0.00	11,844	12,947	12963

# Irish Stock Exchange Daily Bond Index Report

Friday 22 March, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting									
			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					
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	4.60%	28.40%	13.40%	5.30%							4.70%	29.20%	13.70%	5.40%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.80%	47.80%	22.60%	8.90%							7.70%	47.30%	22.20%	8.80%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	23.80%	11.20%	4.40%							3.80%	23.40%	11.00%	4.30%		
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	10.90%		31.90%	12.60%							11.10%		32.40%	12.70%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.70%	8.20%							7.10%		20.60%	8.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			11.40%	15.10%						9.90%			11.30%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	12.30%						8.20%			9.40%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.70%			8.80%	11.70%						7.70%			8.80%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			14.30%	18.90%						12.60%			14.50%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.20%	14.90%						9.80%			11.20%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	4.90%			5.60%	7.40%						4.80%			5.50%	7.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.90%					19.60%	100.00%				12.60%				19.30%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	

# Irish Stock Exchange Daily Bond Index Report

Friday 22 March, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 22-Mar-2013	Previous Index Price 21-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	100.25	100.28	-0.030%	-0.318%	-0.934%	-0.934%	0.81	0.06	0.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.70	-0.083%	-0.159%	0.093%	0.093%	0.74	0.81	0.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.23	106.19	0.042%	-0.139%	0.174%	0.174%	1.16	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	115.91	-0.242%	-0.491%	2.057%	2.057%	1.54	2.19	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	108.05	108.06	-0.009%	0.085%	1.421%	1.421%	1.87	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.75	111.49	0.231%	-0.036%	2.008%	2.008%	2.72	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.49	107.21	0.258%	0.184%	2.886%	2.886%	3.01	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.70	105.59	0.107%	-0.019%	4.465%	4.465%	3.37	5.43	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.00	113.89	0.092%	0.026%	3.866%	3.866%	3.47	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	105.64	105.60	0.043%	0.385%	4.812%	4.812%	3.58	5.99	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.63	108.53	0.092%	0.196%	4.800%	4.800%	3.67	6.41	6.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.08	98.00	0.082%				4.14	8.43	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.31	109.20	0.108%	0.536%	6.748%	6.748%	4.38	9.24	8.85

Return Price Performance			Index Price 22-Mar-2013	Previous Index Price 21-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	104.88	104.90	-0.015%	-0.018%	0.157%	0.157%	0.81	0.06	0.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.33	103.41	-0.072%	0.076%	-2.848%	-2.848%	0.74	0.81	0.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.63	106.57	0.054%	0.116%	-3.212%	-3.212%	1.16	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	120.53	120.79	-0.214%	-0.017%	3.619%	3.619%	1.54	2.19	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	112.31	112.31	0.003%	0.331%	2.309%	2.309%	1.87	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.09	113.81	0.240%	0.257%	3.091%	3.091%	2.72	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.40	109.11	0.266%	0.431%	3.809%	3.809%	3.01	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.04	108.92	0.115%	0.226%	5.306%	5.306%	3.37	5.43	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.50	116.38	0.104%	0.332%	5.004%	5.004%	3.47	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.81	109.75	0.053%	0.620%	5.626%	5.626%	3.58	5.99	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.75	110.64	0.102%	0.466%	5.813%	5.813%	3.67	6.41	6.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.10	98.01	0.092%				4.14	8.43	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.45	109.31	0.122%	-3.942%	2.537%	2.537%	4.38	9.24	8.85