

# Irish Stock Exchange Daily Bond Index Report

Thursday 28 March, 2013

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

## Bond Indices Performance

Index	Close Value 28-Mar-2013	Previous Close Value 27-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.75	107.25	-0.464%	-0.50%	2.59%	2.59%	6.75%	5.03	4.85	3.63
All Bond Index (Return)	159.96	160.67	-0.443%	-0.16%	3.59%	3.59%	59.96%	5.03	4.85	3.63
Under 3 Bond Index (Clean)	100.69	100.72	-0.033%	-0.30%	-0.30%	-0.30%	0.69%	0.81	0.81	0.99
Under 3 Bond Index (Return)	141.67	141.70	-0.021%	0.03%	0.66%	0.66%	41.67%	0.81	0.81	0.99
Under 5 Bond Index (Clean)	107.61	107.76	-0.147%	-0.33%	0.46%	0.46%	7.61%	2.13	2.08	2.13
Under 5 Bond Index (Return)	152.38	152.58	-0.131%	0.01%	1.45%	1.45%	52.38%	2.13	2.08	2.13
Under 10 Bond Index (Clean)	106.88	107.33	-0.420%	-0.50%	2.13%	2.13%	6.88%	4.42	4.28	3.37
Under 10 Bond Index (Return)	156.24	156.86	-0.398%	-0.15%	3.14%	3.14%	56.24%	4.42	4.28	3.37
5 Plus Bond Index (Clean)	108.06	108.74	-0.631%	-0.58%	3.85%	3.85%	8.06%	6.56	6.31	3.89
5 Plus Bond Index (Return)	167.13	168.15	-0.606%	-0.24%	4.86%	4.86%	67.13%	6.56	6.31	3.89
10 Plus Bond Index (Clean)	108.94	109.77	-0.762%	-0.47%	5.68%	5.68%	8.94%	9.20	8.81	4.49
10 Plus Bond Index (Return)	174.51	175.83	-0.748%	-0.15%	6.58%	6.58%	74.51%	9.20	8.81	4.49

## 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	100.17	4.71	344	104.89	0.00	4,616	4,624	4842
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.50	0.79	72	103.29	0.00	7,599	7,789	7849
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.13	0.47	38	106.60	0.00	3,650	3,868	3886
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.01	5.04	220	121.05	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.88	4.34	344	112.21	0.00	10,168	10,970	11410
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.90	2.43	161	113.33	0.00	6,389	7,086	7241
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.98	1.99	161	108.97	0.00	9,273	9,920	10104
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.00	3.41	283	108.41	0.00	7,718	8,085	8347
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.22	2.60	161	115.82	0.00	6,767	7,661	7837
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.73	4.24	344	108.97	0.00	11,809	12,367	12868
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.43	2.21	161	109.64	0.00	9,052	9,725	9924
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.31	0.09	8	97.40	0.00	5,000	4,866	4870
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.26	0.22	15	108.48	0.00	11,837	12,815	12842

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## 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%	13.50%	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%	22.70%	9.00%							7.70%	47.30%	22.30%	8.80%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	23.70%	11.30%	4.40%							3.80%	23.40%	11.00%	4.40%		
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	11.00%		31.90%	12.60%							11.20%		32.40%	12.80%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.60%	8.10%							7.10%		20.50%	8.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			11.40%	15.20%						9.90%			11.30%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	12.40%						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%			14.20%	18.90%						12.60%			14.40%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.70%			11.20%	14.90%						9.70%			11.10%	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	12.80%					19.60%	100.00%				12.60%				19.20%	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>

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## Bond Index Constituent

Clean Price Performance			Index Price 28-Mar-2013	Previous Index Price 27-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	100.17	100.18	-0.010%	-0.395%	-1.010%	-1.010%	0.48	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.50	102.54	-0.039%	-0.266%	-0.015%	-0.015%	0.78	0.78	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.13	106.19	-0.049%	-0.230%	0.083%	0.083%	1.18	1.84	1.81
IE0004680173	0468017	8.25 Treas Bnd 2015	116.01	116.10	-0.078%	-0.164%	2.394%	2.394%	1.34	2.17	2.14
IE0006857530	0685753	4.6 Treas Bnd 2016	107.88	108.04	-0.150%	-0.074%	1.260%	1.260%	1.91	2.80	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.90	111.35	-0.402%	-0.796%	1.232%	1.232%	2.90	4.08	3.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.98	107.42	-0.410%	-0.292%	2.398%	2.398%	3.11	4.96	4.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.00	105.57	-0.540%	-0.689%	3.765%	3.765%	3.49	5.41	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.22	113.85	-0.553%	-0.658%	3.155%	3.155%	3.59	5.55	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	104.73	105.42	-0.652%	-0.485%	3.904%	3.904%	3.72	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.43	108.29	-0.794%	-0.907%	3.647%	3.647%	3.84	6.38	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.31	97.92	-0.623%				4.24	8.40	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.26	109.10	-0.763%	-0.430%	5.722%	5.722%	4.49	9.20	8.81

Return Price Performance			Index Price 28-Mar-2013	Previous Index Price 27-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	104.89	104.88	0.004%	-0.013%	0.161%	0.161%	0.48	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.29	103.32	-0.028%	0.033%	-2.889%	-2.889%	0.78	0.78	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.60	106.64	-0.038%	0.094%	-3.233%	-3.233%	1.18	1.84	1.81
IE0004680173	0468017	8.25 Treas Bnd 2015	121.05	121.12	-0.055%	0.413%	4.065%	4.065%	1.34	2.17	2.14
IE0006857530	0685753	4.6 Treas Bnd 2016	112.21	112.36	-0.133%	0.244%	2.221%	2.221%	1.91	2.80	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.33	113.76	-0.380%	-0.411%	2.405%	2.405%	2.90	4.08	3.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.97	109.39	-0.391%	0.030%	3.395%	3.395%	3.11	4.96	4.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.41	108.96	-0.511%	-0.358%	4.693%	4.693%	3.49	5.41	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.82	116.43	-0.527%	-0.256%	4.388%	4.388%	3.59	5.55	5.36
IE0034074488	3407448	4.5 Treas Bnd 2020	108.97	109.64	-0.616%	-0.150%	4.817%	4.817%	3.72	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.64	110.48	-0.767%	-0.543%	4.749%	4.749%	3.84	6.38	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.40	98.00	-0.612%				4.24	8.40	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.48	109.30	-0.748%	-4.787%	1.636%	1.636%	4.49	9.20	8.81