

Irish Stock Exchange Daily Bond Index Report

Friday 1 March, 2013

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Bond Indices Performance

Index	Close Value 01-Mar-2013	Previous Close Value 28-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.19	107.29	-0.089%	-0.09%	3.01%	3.01%	7.19%	4.88	4.71	3.51
All Bond Index (Return)	160.10	160.22	-0.075%	-0.07%	3.68%	3.68%	60.10%	4.88	4.71	3.51
Under 3 Bond Index (Clean)	101.02	100.99	0.032%	0.03%	0.03%	0.03%	1.02%	0.87	0.86	0.91
Under 3 Bond Index (Return)	141.68	141.62	0.043%	0.04%	0.67%	0.67%	41.68%	0.87	0.86	0.91
Under 5 Bond Index (Clean)	107.99	107.96	0.029%	0.03%	0.82%	0.82%	7.99%	2.18	2.13	2.05
Under 5 Bond Index (Return)	152.43	152.36	0.040%	0.04%	1.48%	1.48%	52.43%	2.18	2.13	2.05
Under 10 Bond Index (Clean)	107.35	107.42	-0.060%	-0.06%	2.58%	2.58%	7.35%	4.25	4.12	3.20
Under 10 Bond Index (Return)	156.41	156.48	-0.046%	-0.05%	3.25%	3.25%	56.41%	4.25	4.12	3.20
5 Plus Bond Index (Clean)	108.51	108.69	-0.158%	-0.16%	4.29%	4.29%	8.51%	6.42	6.18	3.80
5 Plus Bond Index (Return)	167.29	167.53	-0.141%	-0.14%	4.96%	4.96%	67.29%	6.42	6.18	3.80
10 Plus Bond Index (Clean)	109.14	109.45	-0.287%	-0.29%	5.88%	5.88%	9.14%	8.84	8.46	4.48
10 Plus Bond Index (Return)	174.32	174.78	-0.261%	-0.26%	6.47%	6.47%	74.32%	8.84	8.46	4.48

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	100.56	4.34	317	104.90	0.00	5,116	5,145	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.81	0.49	45	103.30	0.00	7,599	7,812	7849
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.47	0.14	11	106.61	0.00	3,633	3,868	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.22	4.42	193	120.64	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.04	4.00	317	112.04	0.00	10,168	10,986	11392
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.74	2.02	134	113.75	0.00	6,389	7,139	7268
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	1.65	134	108.94	0.00	9,268	9,943	10096
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.67	3.09	256	108.76	0.00	7,718	8,156	8394
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.72	2.17	134	115.88	0.00	6,767	7,695	7841
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.03	3.91	317	108.94	0.00	11,816	12,410	12872
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.27	1.84	134	110.10	0.00	9,057	9,806	9972
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.42	5.22	353	113.64	0.00	11,745	12,734	13347

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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%	22.00%	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%	22.70%	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%		31.40%	13.20%					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	10.20%			11.80%	16.10%				10.10%			11.70%	15.90%			
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 01-Mar-2013	Previous Index Price 28-Feb-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.56	100.57	-0.010%	-0.010%	-0.628%	-0.628%	0.24	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.81	102.77	0.031%	0.031%	0.283%	0.283%	0.73	0.86	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.47	106.38	0.089%	0.089%	0.404%	0.404%	1.14	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	116.22	116.20	0.017%	0.017%	2.579%	2.579%	1.46	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.04	107.96	0.076%	0.076%	1.412%	1.412%	1.92	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.74	111.79	-0.049%	-0.049%	1.995%	1.995%	2.76	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	107.29	-0.007%	-0.007%	2.690%	2.690%	3.07	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.67	105.72	-0.050%	-0.050%	4.432%	4.432%	3.38	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.72	113.97	-0.222%	-0.222%	3.608%	3.608%	3.54	5.63	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	105.03	105.24	-0.195%	-0.195%	4.207%	4.207%	3.68	6.05	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.27	108.41	-0.137%	-0.137%	4.452%	4.452%	3.73	6.46	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.42	108.73	-0.287%	-0.287%	5.874%	5.874%	4.48	8.84	8.46

Return Price Performance			Index Price 01-Mar-2013	Previous Index Price 28-Feb-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.90	104.90	0.003%	0.003%	0.178%	0.178%	0.24	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.30	103.26	0.042%	0.042%	-2.881%	-2.881%	0.73	0.86	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.50	0.100%	0.100%	-3.227%	-3.227%	1.14	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	120.64	120.55	0.074%	0.074%	3.714%	3.714%	1.46	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	112.04	111.94	0.085%	0.085%	2.059%	2.059%	1.92	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.75	113.79	-0.035%	-0.035%	2.791%	2.791%	2.76	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.94	108.93	0.005%	0.005%	3.369%	3.369%	3.07	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	108.80	-0.037%	-0.037%	5.030%	5.030%	3.38	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.88	116.12	-0.203%	-0.203%	4.443%	4.443%	3.54	5.63	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	108.94	109.13	-0.176%	-0.176%	4.790%	4.790%	3.68	6.05	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.10	110.23	-0.121%	-0.121%	5.195%	5.195%	3.73	6.46	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.64	113.94	-0.262%	-0.262%	6.466%	6.466%	4.48	8.84	8.46