

Irish Stock Exchange Daily Bond Index Report

Monday 4 March, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Mar-2013	Previous Close Value 01-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.98	107.19	-0.199%	-0.29%	2.81%	2.81%	6.98%	4.87	4.70	3.55
All Bond Index (Return)	159.84	160.10	-0.157%	-0.23%	3.52%	3.52%	59.84%	4.87	4.70	3.55
Under 3 Bond Index (Clean)	100.97	101.02	-0.050%	-0.02%	-0.02%	-0.02%	0.97%	0.87	0.86	0.96
Under 3 Bond Index (Return)	141.66	141.68	-0.015%	0.03%	0.65%	0.65%	41.66%	0.87	0.86	0.96
Under 5 Bond Index (Clean)	107.96	107.99	-0.027%	0.00%	0.79%	0.79%	7.96%	2.17	2.13	2.06
Under 5 Bond Index (Return)	152.44	152.43	0.009%	0.05%	1.49%	1.49%	52.44%	2.17	2.13	2.06
Under 10 Bond Index (Clean)	107.17	107.35	-0.171%	-0.23%	2.40%	2.40%	7.17%	4.25	4.11	3.24
Under 10 Bond Index (Return)	156.20	156.41	-0.132%	-0.18%	3.11%	3.11%	56.20%	4.25	4.11	3.24
5 Plus Bond Index (Clean)	108.19	108.51	-0.298%	-0.46%	3.98%	3.98%	8.19%	6.41	6.18	3.84
5 Plus Bond Index (Return)	166.87	167.29	-0.252%	-0.39%	4.70%	4.70%	66.87%	6.41	6.18	3.84
10 Plus Bond Index (Clean)	108.73	109.14	-0.378%	-0.66%	5.48%	5.48%	8.73%	8.83	8.45	4.52
10 Plus Bond Index (Return)	173.76	174.32	-0.322%	-0.58%	6.12%	6.12%	73.76%	8.83	8.45	4.52

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	100.54	4.38	320	104.93	0.00	5,116	5,144	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.77	0.53	48	103.29	0.00	7,599	7,809	7849
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.34	0.17	14	106.51	0.00	3,633	3,863	3870
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.18	4.49	196	120.67	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.06	4.03	320	112.09	0.00	10,175	10,988	11398
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.70	2.06	137	113.76	0.00	6,389	7,136	7268
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.16	1.69	137	108.84	0.00	9,268	9,931	10087
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.40	3.12	259	108.52	0.00	7,718	8,135	8376
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.46	2.22	137	115.67	0.00	6,767	7,677	7827
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.64	3.95	320	108.59	0.00	11,816	12,364	12831
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.87	1.88	137	109.75	0.00	9,074	9,770	9940
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.01	5.27	356	113.27	0.00	11,745	12,686	13304

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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%	9.30%				
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%		31.40%	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%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	20.40%				13.10%			15.10%	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%				20.90%	100.00%			13.60%				21.30%	100.00%		
									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 04-Mar-2013	Previous Index Price 01-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	100.54	100.56	-0.017%	-0.027%	-0.644%	-0.644%	0.27	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.77	102.81	-0.036%	-0.005%	0.247%	0.247%	0.76	0.86	0.85
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.34	106.47	-0.125%	-0.036%	0.278%	0.278%	1.20	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.22	-0.034%	-0.017%	2.544%	2.544%	1.47	2.25	2.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.06	108.04	0.014%	0.090%	1.426%	1.426%	1.91	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.70	111.74	-0.036%	-0.085%	1.958%	1.958%	2.76	4.15	4.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.29	-0.121%	-0.129%	2.565%	2.565%	3.09	5.03	4.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.40	105.67	-0.257%	-0.307%	4.164%	4.164%	3.43	5.48	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.46	113.72	-0.229%	-0.450%	3.371%	3.371%	3.58	5.63	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	104.64	105.03	-0.371%	-0.565%	3.820%	3.820%	3.74	6.04	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.87	108.27	-0.365%	-0.501%	4.071%	4.071%	3.79	6.46	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.01	108.42	-0.378%	-0.664%	5.473%	5.473%	4.52	8.83	8.45

Return Price Performance			Index Price 04-Mar-2013	Previous Index Price 01-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	104.93	104.90	0.023%	0.026%	0.201%	0.201%	0.27	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.29	103.30	-0.004%	0.038%	-2.884%	-2.884%	0.76	0.86	0.85
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.51	106.61	-0.089%	0.011%	-3.313%	-3.313%	1.20	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	120.67	120.64	0.024%	0.098%	3.739%	3.739%	1.47	2.25	2.21
IE0006857530	0685753	4.6 Treas Bnd 2016	112.09	112.04	0.047%	0.132%	2.107%	2.107%	1.91	2.87	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.76	113.75	0.004%	-0.031%	2.796%	2.796%	2.76	4.15	4.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.84	108.94	-0.085%	-0.081%	3.280%	3.280%	3.09	5.03	4.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.52	108.76	-0.217%	-0.254%	4.802%	4.802%	3.43	5.48	5.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.67	115.88	-0.182%	-0.385%	4.253%	4.253%	3.58	5.63	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	108.59	108.94	-0.324%	-0.499%	4.451%	4.451%	3.74	6.04	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.75	110.10	-0.322%	-0.442%	4.856%	4.856%	3.79	6.46	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.27	113.64	-0.322%	-0.583%	6.123%	6.123%	4.52	8.83	8.45