

Irish Stock Exchange Daily Bond Index Report

Friday 8 March, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Mar-2013	Previous Close Value 07-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.60	107.32	0.260%	0.30%	3.41%	3.41%	7.60%	4.93	4.76	3.44
All Bond Index (Return)	160.83	160.41	0.264%	0.38%	4.16%	4.16%	60.83%	4.93	4.76	3.44
Under 3 Bond Index (Clean)	100.98	100.98	0.005%	0.00%	0.00%	0.00%	0.98%	0.85	0.84	0.88
Under 3 Bond Index (Return)	141.75	141.73	0.017%	0.09%	0.72%	0.72%	41.75%	0.85	0.84	0.88
Under 5 Bond Index (Clean)	108.11	108.04	0.058%	0.14%	0.92%	0.92%	8.11%	2.16	2.12	1.98
Under 5 Bond Index (Return)	152.71	152.61	0.069%	0.23%	1.67%	1.67%	52.71%	2.16	2.12	1.98
Under 10 Bond Index (Clean)	107.69	107.45	0.221%	0.26%	2.90%	2.90%	7.69%	4.24	4.11	3.12
Under 10 Bond Index (Return)	157.02	156.67	0.227%	0.35%	3.65%	3.65%	57.02%	4.24	4.11	3.12
5 Plus Bond Index (Clean)	109.11	108.70	0.375%	0.39%	4.86%	4.86%	9.11%	6.50	6.27	3.72
5 Plus Bond Index (Return)	168.32	167.69	0.377%	0.47%	5.61%	5.61%	68.32%	6.50	6.27	3.72
10 Plus Bond Index (Clean)	110.05	109.49	0.512%	0.54%	6.76%	6.76%	10.05%	9.28	8.89	4.39
10 Plus Bond Index (Return)	175.86	174.99	0.501%	0.62%	7.41%	7.41%	75.86%	9.28	8.89	4.39

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	100.48	4.44	324	104.92	0.00	5,116	5,141	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.80	0.57	52	103.37	0.00	7,599	7,811	7854
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.44	0.22	18	106.66	0.00	3,633	3,867	3875
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.13	4.58	200	120.72	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.33	4.08	324	112.42	0.00	10,177	11,025	11441
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	2.13	141	114.07	0.00	6,389	7,152	7288
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.56	1.74	141	109.30	0.00	9,256	9,971	10132
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.95	3.17	263	109.12	0.00	7,718	8,177	8422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.12	2.28	141	116.40	0.00	6,767	7,722	7876
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.81	4.00	324	109.80	0.00	11,809	12,502	12974
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.93	1.93	141	110.86	0.00	9,069	9,879	10054
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.32	5.33	360	114.65	0.00	11,755	12,840	13466

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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	5.30%	30.60%	14.70%	6.20%					5.40%	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%	11.00%	4.60%					3.90%	22.70%	10.80%	4.50%				
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%	13.20%					11.60%		31.90%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		20.40%	8.60%					7.40%		20.30%	8.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.30%				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%	12.60%				8.00%			9.20%	12.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.50%				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	13.40%				21.00%	100.00%			13.60%				21.40%	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 08-Mar-2013	Previous Index Price 07-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	100.48	100.50	-0.012%	-0.087%	-0.704%	-0.704%	0.10	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.80	102.79	0.007%	0.021%	0.273%	0.273%	0.67	0.84	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.44	106.41	0.023%	0.056%	0.371%	0.371%	1.12	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	116.13	116.03	0.088%	-0.059%	2.501%	2.501%	1.44	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.33	108.20	0.120%	0.347%	1.687%	1.687%	1.81	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	111.85	0.088%	0.137%	2.184%	2.184%	2.70	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.56	107.38	0.168%	0.249%	2.953%	2.953%	3.01	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.95	105.66	0.274%	0.210%	4.704%	4.704%	3.33	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.12	113.82	0.264%	0.132%	3.975%	3.975%	3.47	5.61	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	105.81	105.19	0.592%	0.542%	4.976%	4.976%	3.56	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.93	108.60	0.307%	0.480%	5.097%	5.097%	3.63	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.32	108.76	0.512%	0.543%	6.755%	6.755%	4.39	9.28	8.89

Return Price Performance			Index Price 08-Mar-2013	Previous Index Price 07-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	0.001%	0.021%	0.196%	0.196%	0.10	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.35	0.018%	0.107%	-2.818%	-2.818%	0.67	0.84	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.66	106.62	0.035%	0.148%	-3.181%	-3.181%	1.12	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	120.72	120.59	0.104%	0.134%	3.776%	3.776%	1.44	2.23	2.20
IE0006857530	0685753	4.6 Treas Bnd 2016	112.42	112.27	0.127%	0.425%	2.406%	2.406%	1.81	2.86	2.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.07	113.96	0.098%	0.240%	3.074%	3.074%	2.70	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.30	109.11	0.176%	0.336%	3.711%	3.711%	3.01	5.02	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.12	108.81	0.278%	0.293%	5.376%	5.376%	3.33	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.40	116.08	0.272%	0.241%	4.908%	4.908%	3.47	5.61	5.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.17	0.582%	0.613%	5.618%	5.618%	3.56	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.86	110.52	0.313%	0.572%	5.924%	5.924%	3.63	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.65	114.07	0.501%	0.621%	7.409%	7.409%	4.39	9.28	8.89