

Irish Stock Exchange Daily Bond Index Report

Monday 11 March, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Mar-2013	Previous Close Value 08-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.57	107.60	-0.034%	0.26%	3.37%	3.37%	7.57%	4.92	4.76	3.45
All Bond Index (Return)	160.83	160.83	0.002%	0.39%	4.16%	4.16%	60.83%	4.92	4.76	3.45
Under 3 Bond Index (Clean)	100.95	100.98	-0.038%	-0.04%	-0.04%	-0.04%	0.95%	0.85	0.84	0.91
Under 3 Bond Index (Return)	141.75	141.75	-0.002%	0.09%	0.71%	0.71%	41.75%	0.85	0.84	0.91
Under 5 Bond Index (Clean)	108.05	108.11	-0.055%	0.08%	0.87%	0.87%	8.05%	2.16	2.11	2.00
Under 5 Bond Index (Return)	152.68	152.71	-0.018%	0.21%	1.65%	1.65%	52.68%	2.16	2.11	2.00
Under 10 Bond Index (Clean)	107.65	107.69	-0.036%	0.22%	2.86%	2.86%	7.65%	4.24	4.11	3.12
Under 10 Bond Index (Return)	157.02	157.02	0.000%	0.35%	3.65%	3.65%	57.02%	4.24	4.11	3.12
5 Plus Bond Index (Clean)	109.08	109.11	-0.023%	0.36%	4.84%	4.84%	9.08%	6.50	6.27	3.72
5 Plus Bond Index (Return)	168.35	168.32	0.014%	0.49%	5.62%	5.62%	68.35%	6.50	6.27	3.72
10 Plus Bond Index (Clean)	110.03	110.05	-0.020%	0.52%	6.74%	6.74%	10.03%	9.27	8.88	4.39
10 Plus Bond Index (Return)	175.90	175.86	0.019%	0.64%	7.43%	7.43%	75.90%	9.27	8.88	4.39

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	100.47	4.48	327	104.95	0.00	5,116	5,140	5369
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.76	0.60	55	103.37	0.00	7,599	7,809	7854
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	0.26	21	106.61	0.00	3,633	3,864	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.00	4.65	203	120.65	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.25	4.12	327	112.37	0.00	10,168	11,016	11436
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.88	2.17	144	114.05	0.00	6,389	7,148	7287
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.57	1.78	144	109.35	0.00	9,256	9,956	10121
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.95	3.21	266	109.16	0.00	7,718	8,177	8425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.10	2.33	144	116.42	0.00	6,767	7,720	7878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.74	4.03	327	109.77	0.00	11,809	12,487	12963
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.90	1.97	144	110.87	0.00	9,052	9,876	10055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.30	5.37	363	114.67	0.00	11,755	12,848	13480

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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%					5.40%	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%	22.60%	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%				10.20%			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%	20.40%				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%		13.70%					21.40%	100.00%		
									100%	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 11-Mar-2013	Previous Index Price 08-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	100.47	100.48	-0.013%	-0.099%	-0.716%	-0.716%	0.09	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.76	102.80	-0.031%	-0.010%	0.242%	0.242%	0.69	0.84	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.44	-0.083%	-0.026%	0.288%	0.288%	1.16	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	116.00	116.13	-0.114%	-0.172%	2.385%	2.385%	1.49	2.23	2.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.33	-0.081%	0.266%	1.604%	1.604%	1.84	2.85	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.88	111.94	-0.054%	0.083%	2.130%	2.130%	2.71	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.57	107.56	0.009%	0.258%	2.962%	2.962%	3.01	5.01	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.95	105.95	0.005%	0.215%	4.709%	4.709%	3.33	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.10	114.12	-0.020%	0.111%	3.954%	3.954%	3.47	5.61	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	105.74	105.81	-0.061%	0.480%	4.911%	4.911%	3.57	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.90	108.93	-0.035%	0.445%	5.060%	5.060%	3.64	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.30	109.32	-0.020%	0.522%	6.733%	6.733%	4.39	9.27	8.88

Return Price Performance			Index Price 11-Mar-2013	Previous Index Price 08-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	104.95	104.92	0.027%	0.048%	0.223%	0.223%	0.09	0.10	0.10
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.37	0.000%	0.107%	-2.818%	-2.818%	0.69	0.84	0.84
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.66	-0.047%	0.101%	-3.226%	-3.226%	1.16	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	120.65	120.72	-0.052%	0.081%	3.722%	3.722%	1.49	2.23	2.19
IE0006857530	0685753	4.6 Treas Bnd 2016	112.37	112.42	-0.044%	0.381%	2.360%	2.360%	1.84	2.85	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.05	114.07	-0.013%	0.227%	3.061%	3.061%	2.71	4.14	4.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.35	109.30	0.043%	0.379%	3.756%	3.756%	3.01	5.01	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.16	109.12	0.038%	0.332%	5.417%	5.417%	3.33	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.42	116.40	0.022%	0.264%	4.932%	4.932%	3.47	5.61	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.80	-0.026%	0.587%	5.592%	5.592%	3.57	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.87	110.86	0.004%	0.575%	5.928%	5.928%	3.64	6.45	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.67	114.65	0.019%	0.641%	7.429%	7.429%	4.39	9.27	8.88