

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 March, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 12-Mar-2013	Previous Close Value 11-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.59	107.57	0.026%	0.29%	3.40%	3.40%	7.59%	4.92	4.76	3.44
All Bond Index (Return)	160.89	160.83	0.037%	0.42%	4.20%	4.20%	60.89%	4.92	4.76	3.44
Under 3 Bond Index (Clean)	100.94	100.95	-0.010%	-0.05%	-0.05%	-0.05%	0.94%	0.84	0.84	0.91
Under 3 Bond Index (Return)	141.75	141.75	0.002%	0.09%	0.72%	0.72%	41.75%	0.84	0.84	0.91
Under 5 Bond Index (Clean)	108.06	108.05	0.010%	0.09%	0.88%	0.88%	8.06%	2.15	2.11	2.00
Under 5 Bond Index (Return)	152.72	152.68	0.022%	0.23%	1.67%	1.67%	52.72%	2.15	2.11	2.00
Under 10 Bond Index (Clean)	107.69	107.65	0.036%	0.26%	2.90%	2.90%	7.69%	4.23	4.11	3.12
Under 10 Bond Index (Return)	157.10	157.02	0.047%	0.39%	3.70%	3.70%	57.10%	4.23	4.11	3.12
5 Plus Bond Index (Clean)	109.12	109.08	0.036%	0.40%	4.88%	4.88%	9.12%	6.50	6.26	3.72
5 Plus Bond Index (Return)	168.42	168.35	0.046%	0.54%	5.67%	5.67%	68.42%	6.50	6.26	3.72
10 Plus Bond Index (Clean)	109.99	110.03	-0.036%	0.49%	6.70%	6.70%	9.99%	9.27	8.88	4.39
10 Plus Bond Index (Return)	175.86	175.90	-0.022%	0.62%	7.41%	7.41%	75.86%	9.27	8.88	4.39

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.46	4.49	328	104.95	0.00	5,116	5,140	5370
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.75	0.61	56	103.36	0.00	7,599	7,808	7854
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	0.27	22	106.62	0.00	3,633	3,863	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.99	4.68	204	120.67	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.26	4.13	328	112.39	0.00	10,168	11,008	11429
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	2.19	145	114.13	0.00	6,389	7,152	7292
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.62	1.79	145	109.41	0.00	9,256	9,961	10126
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.03	3.22	267	109.25	0.00	7,718	8,184	8432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.18	2.34	145	116.53	0.00	6,767	7,726	7885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.80	4.04	328	109.85	0.00	11,809	12,494	12971
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.92	1.99	145	110.91	0.00	9,052	9,860	10039
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.26	5.39	364	114.64	0.00	11,755	12,844	13477

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 March, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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%		20.40%	8.60%				
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%	12.70%				8.00%			9.20%	12.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.50%				13.10%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				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%

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 March, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 12-Mar-2013	Previous Index Price 11-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	100.46	100.47	-0.010%	-0.109%	-0.726%	-0.726%	0.06	0.09	0.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.75	102.76	-0.013%	-0.022%	0.229%	0.229%	0.70	0.84	0.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.35	-0.005%	-0.031%	0.283%	0.283%	1.16	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	115.99	116.00	-0.009%	-0.181%	2.376%	2.376%	1.48	2.22	2.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.25	0.014%	0.280%	1.618%	1.618%	1.83	2.85	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	111.88	0.051%	0.134%	2.182%	2.182%	2.70	4.13	4.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.62	107.57	0.046%	0.305%	3.010%	3.010%	3.00	5.01	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.03	105.95	0.076%	0.290%	4.788%	4.788%	3.32	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.18	114.10	0.077%	0.189%	4.034%	4.034%	3.45	5.61	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	105.80	105.74	0.057%	0.537%	4.971%	4.971%	3.56	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.92	108.90	0.026%	0.470%	5.087%	5.087%	3.63	6.44	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.26	109.30	-0.037%	0.486%	6.694%	6.694%	4.39	9.27	8.88

Return Price Performance			Index Price 12-Mar-2013	Previous Index Price 11-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	104.95	0.004%	0.051%	0.226%	0.226%	0.06	0.09	0.09
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.36	103.37	-0.001%	0.106%	-2.819%	-2.819%	0.70	0.84	0.83
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.62	106.61	0.007%	0.108%	-3.220%	-3.220%	1.16	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	120.67	120.65	0.011%	0.092%	3.733%	3.733%	1.48	2.22	2.19
IE0006857530	0685753	4.6 Treas Bnd 2016	112.39	112.37	0.025%	0.406%	2.386%	2.386%	1.83	2.85	2.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.13	114.05	0.064%	0.291%	3.127%	3.127%	2.70	4.13	4.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.35	0.058%	0.437%	3.815%	3.815%	3.00	5.01	4.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.16	0.084%	0.416%	5.506%	5.506%	3.32	5.47	5.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.53	116.42	0.088%	0.352%	5.025%	5.025%	3.45	5.61	5.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.85	109.77	0.066%	0.653%	5.661%	5.661%	3.56	6.03	5.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.91	110.87	0.037%	0.612%	5.967%	5.967%	3.63	6.44	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.64	114.67	-0.022%	0.619%	7.406%	7.406%	4.39	9.27	8.88