

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 March, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Mar-2013	Previous Close Value 12-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.64	107.59	0.046%	0.33%	3.45%	3.45%	7.64%	4.91	4.75	3.43
All Bond Index (Return)	160.99	160.89	0.057%	0.48%	4.26%	4.26%	60.99%	4.91	4.75	3.43
Under 3 Bond Index (Clean)	100.90	100.94	-0.035%	-0.09%	-0.09%	-0.09%	0.90%	0.83	0.83	0.91
Under 3 Bond Index (Return)	141.72	141.75	-0.022%	0.07%	0.69%	0.69%	41.72%	0.83	0.83	0.91
Under 5 Bond Index (Clean)	108.00	108.06	-0.059%	0.03%	0.82%	0.82%	8.00%	2.14	2.10	2.01
Under 5 Bond Index (Return)	152.65	152.72	-0.046%	0.19%	1.63%	1.63%	52.65%	2.14	2.10	2.01
Under 10 Bond Index (Clean)	107.72	107.69	0.026%	0.28%	2.93%	2.93%	7.72%	4.22	4.10	3.11
Under 10 Bond Index (Return)	157.15	157.10	0.037%	0.43%	3.74%	3.74%	57.15%	4.22	4.10	3.11
5 Plus Bond Index (Clean)	109.24	109.12	0.105%	0.51%	4.99%	4.99%	9.24%	6.49	6.26	3.70
5 Plus Bond Index (Return)	168.62	168.42	0.115%	0.65%	5.79%	5.79%	68.62%	6.49	6.26	3.70
10 Plus Bond Index (Clean)	110.18	109.99	0.174%	0.66%	6.88%	6.88%	10.18%	9.26	8.87	4.37
10 Plus Bond Index (Return)	176.17	175.86	0.179%	0.80%	7.60%	7.60%	76.17%	9.26	8.87	4.37

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	100.42	4.51	329	104.92	0.00	5,116	5,137	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.72	0.63	57	103.34	0.00	7,599	7,805	7852
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.32	0.28	23	106.61	0.00	3,633	3,863	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.93	4.70	205	120.63	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.13	4.15	329	112.27	0.00	10,168	10,995	11416
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.92	2.20	146	114.12	0.00	6,389	7,151	7292
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.67	1.80	146	109.47	0.00	9,256	9,965	10132
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.04	3.23	268	109.27	0.00	7,718	8,184	8434
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.23	2.36	146	116.59	0.00	6,767	7,729	7889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.99	4.06	329	110.05	0.00	11,809	12,516	12995
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.06	2.00	146	111.06	0.00	9,052	9,872	10053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.45	0.00	0	109.45	5.40	11,755	12,866	13501

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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%					7.90%	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	11.40%		31.40%	13.20%					11.60%		31.90%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		20.50%	8.60%					7.40%		20.40%	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%				13.20%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	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%		13.70%					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 13-Mar-2013	Previous Index Price 12-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	100.42	100.46	-0.045%	-0.154%	-0.771%	-0.771%	0.00	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.72	102.75	-0.034%	-0.056%	0.195%	0.195%	0.70	0.83	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.32	106.35	-0.021%	-0.052%	0.262%	0.262%	1.15	1.88	1.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	115.99	-0.052%	-0.232%	2.323%	2.323%	1.48	2.21	2.18
IE0006857530	0685753	4.6 Treas Bnd 2016	108.13	108.26	-0.125%	0.155%	1.492%	1.492%	1.86	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.92	111.94	-0.015%	0.119%	2.166%	2.166%	2.70	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.67	107.62	0.042%	0.347%	3.053%	3.053%	2.99	5.00	4.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.04	106.03	0.008%	0.298%	4.796%	4.796%	3.31	5.45	5.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.23	114.18	0.037%	0.226%	4.073%	4.073%	3.44	5.60	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	105.99	105.80	0.177%	0.715%	5.156%	5.156%	3.53	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.06	108.92	0.126%	0.597%	5.219%	5.219%	3.61	6.43	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.45	109.26	0.174%	0.660%	6.880%	6.880%	4.37	9.26	8.87

Return Price Performance			Index Price 13-Mar-2013	Previous Index Price 12-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	104.95	-0.030%	0.022%	0.197%	0.197%	0.00	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.34	103.36	-0.023%	0.082%	-2.841%	-2.841%	0.70	0.83	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.62	-0.009%	0.099%	-3.229%	-3.229%	1.15	1.88	1.86
IE0004680173	0468017	8.25 Treas Bnd 2015	120.63	120.67	-0.031%	0.061%	3.701%	3.701%	1.48	2.21	2.18
IE0006857530	0685753	4.6 Treas Bnd 2016	112.27	112.39	-0.109%	0.296%	2.274%	2.274%	1.86	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.12	114.13	-0.002%	0.289%	3.125%	3.125%	2.70	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.47	109.41	0.052%	0.489%	3.870%	3.870%	2.99	5.00	4.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.25	0.017%	0.434%	5.524%	5.524%	3.31	5.45	5.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.59	116.53	0.051%	0.403%	5.078%	5.078%	3.44	5.60	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	110.05	109.85	0.182%	0.837%	5.853%	5.853%	3.53	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.06	110.91	0.136%	0.749%	6.111%	6.111%	3.61	6.43	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.45	114.64	-4.531%	-3.941%	2.539%	2.539%	4.37	9.26	8.87