

Irish Stock Exchange Daily Bond Index Report

Thursday 14 March, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Mar-2013	Previous Close Value 13-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.55	107.64	-0.088%	0.25%	3.36%	3.36%	7.55%	4.88	4.72	3.44
All Bond Index (Return)	160.87	160.99	-0.075%	0.41%	4.18%	4.18%	60.87%	4.88	4.72	3.44
Under 3 Bond Index (Clean)	100.91	100.90	0.012%	-0.07%	-0.07%	-0.07%	0.91%	0.83	0.82	0.88
Under 3 Bond Index (Return)	141.75	141.72	0.024%	0.09%	0.72%	0.72%	41.75%	0.83	0.82	0.88
Under 5 Bond Index (Clean)	107.99	108.00	-0.001%	0.03%	0.82%	0.82%	7.99%	2.14	2.10	2.01
Under 5 Bond Index (Return)	152.66	152.65	0.011%	0.20%	1.64%	1.64%	52.66%	2.14	2.10	2.01
Under 10 Bond Index (Clean)	107.63	107.72	-0.083%	0.20%	2.84%	2.84%	7.63%	4.22	4.09	3.12
Under 10 Bond Index (Return)	157.05	157.15	-0.069%	0.36%	3.67%	3.67%	57.05%	4.22	4.09	3.12
5 Plus Bond Index (Clean)	109.08	109.24	-0.138%	0.37%	4.84%	4.84%	9.08%	6.46	6.22	3.71
5 Plus Bond Index (Return)	168.41	168.62	-0.123%	0.53%	5.66%	5.66%	68.41%	6.46	6.22	3.71
10 Plus Bond Index (Clean)	110.04	110.18	-0.124%	0.54%	6.75%	6.75%	10.04%	9.26	8.87	4.38
10 Plus Bond Index (Return)	175.98	176.17	-0.111%	0.69%	7.48%	7.48%	75.98%	9.26	8.87	4.38

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	100.38	4.52	330	104.91	0.00	5,116	5,136	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.73	0.64	58	103.37	0.00	7,599	7,806	7854
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.39	0.30	24	106.69	0.00	3,630	3,865	3876
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.97	4.72	206	120.69	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.16	4.16	330	112.32	0.00	10,168	10,999	11421
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.82	2.22	147	114.04	0.00	6,389	7,145	7286
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.56	1.81	147	109.38	0.00	9,256	9,956	10123
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.97	3.24	269	109.21	0.00	7,700	8,179	8429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.05	2.38	147	116.43	0.00	6,767	7,717	7878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.81	4.07	330	109.88	0.00	11,809	12,495	12976
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.83	2.01	147	110.84	0.00	9,052	9,851	10033
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.31	0.02	1	109.33	0.00	11,755	12,850	12852

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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%	30.50%	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	8.10%	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%	11.10%	4.60%					4.00%	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%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.40%				8.60%			9.90%	13.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.60%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.50%				13.20%			15.20%	20.80%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				10.20%			11.80%	16.10%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				21.00%	100.00%			13.10%				20.60%	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 14-Mar-2013	Previous Index Price 13-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	100.38	100.42	-0.031%	-0.185%	-0.801%	-0.801%	0.16	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.73	102.72	0.016%	-0.041%	0.211%	0.211%	0.67	0.83	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.39	106.32	0.063%	0.011%	0.325%	0.325%	1.11	1.88	1.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.97	115.93	0.030%	-0.202%	2.354%	2.354%	1.46	2.21	2.18
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	108.13	0.035%	0.190%	1.527%	1.527%	1.85	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.82	111.92	-0.088%	0.030%	2.076%	2.076%	2.72	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.56	107.67	-0.094%	0.253%	2.957%	2.957%	3.00	5.00	4.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.97	106.04	-0.069%	0.229%	4.724%	4.724%	3.32	5.45	5.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.05	114.23	-0.151%	0.074%	3.915%	3.915%	3.47	5.60	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	105.81	105.99	-0.167%	0.546%	4.981%	4.981%	3.56	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.83	109.06	-0.213%	0.383%	4.996%	4.996%	3.64	6.43	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.31	109.45	-0.124%	0.535%	6.747%	6.747%	4.38	9.26	8.87

Return Price Performance			Index Price 14-Mar-2013	Previous Index Price 13-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	104.91	104.92	-0.016%	0.006%	0.180%	0.180%	0.16	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.34	0.026%	0.108%	-2.816%	-2.816%	0.67	0.83	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.69	106.61	0.075%	0.174%	-3.156%	-3.156%	1.11	1.88	1.86
IE0004680173	0468017	8.25 Treas Bnd 2015	120.69	120.63	0.048%	0.109%	3.751%	3.751%	1.46	2.21	2.18
IE0006857530	0685753	4.6 Treas Bnd 2016	112.32	112.27	0.045%	0.341%	2.320%	2.320%	1.85	2.84	2.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	114.12	-0.074%	0.215%	3.049%	3.049%	2.72	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.38	109.47	-0.081%	0.408%	3.785%	3.785%	3.00	5.00	4.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.21	109.27	-0.055%	0.379%	5.466%	5.466%	3.32	5.45	5.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.43	116.59	-0.135%	0.268%	4.936%	4.936%	3.47	5.60	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	110.05	-0.150%	0.685%	5.694%	5.694%	3.56	6.01	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.84	111.06	-0.196%	0.552%	5.903%	5.903%	3.64	6.43	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.33	109.45	-0.111%	-4.047%	2.426%	2.426%	4.38	9.26	8.87