

Irish Stock Exchange Daily Bond Index Report

Friday 15 March, 2013

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

Bond Indices Performance

Index	Close Value 15-Mar-2013	Previous Close Value 14-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.54	107.55	-0.005%	0.24%	3.35%	3.35%	7.54%	4.88	4.72	3.44
All Bond Index (Return)	160.88	160.87	0.007%	0.41%	4.19%	4.19%	60.88%	4.88	4.72	3.44
Under 3 Bond Index (Clean)	100.85	100.91	-0.065%	-0.14%	-0.14%	-0.14%	0.85%	0.83	0.82	0.95
Under 3 Bond Index (Return)	141.68	141.75	-0.053%	0.04%	0.66%	0.66%	41.68%	0.83	0.82	0.95
Under 5 Bond Index (Clean)	107.91	107.99	-0.076%	-0.05%	0.74%	0.74%	7.91%	2.14	2.09	2.04
Under 5 Bond Index (Return)	152.57	152.66	-0.063%	0.13%	1.57%	1.57%	52.57%	2.14	2.09	2.04
Under 10 Bond Index (Clean)	107.58	107.63	-0.046%	0.15%	2.80%	2.80%	7.58%	4.22	4.09	3.14
Under 10 Bond Index (Return)	156.99	157.05	-0.033%	0.33%	3.63%	3.63%	56.99%	4.22	4.09	3.14
5 Plus Bond Index (Clean)	109.12	109.08	0.037%	0.40%	4.88%	4.88%	9.12%	6.46	6.22	3.70
5 Plus Bond Index (Return)	168.49	168.41	0.048%	0.57%	5.71%	5.71%	68.49%	6.46	6.22	3.70
10 Plus Bond Index (Clean)	110.33	110.04	0.262%	0.80%	7.03%	7.03%	10.33%	9.26	8.87	4.35
10 Plus Bond Index (Return)	176.46	175.98	0.274%	0.96%	7.77%	7.77%	76.46%	9.26	8.87	4.35

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	100.36	4.53	331	104.89	0.00	5,116	5,135	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.67	0.65	59	103.31	0.00	7,599	7,801	7850
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.26	0.31	25	106.57	0.00	3,630	3,857	3868
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.85	4.74	207	120.59	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.08	4.17	331	112.25	0.00	10,205	10,990	11414
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.71	2.23	148	113.94	0.00	6,389	7,138	7280
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.55	1.83	148	109.38	0.00	9,256	9,955	10123
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.88	3.26	270	109.13	0.00	7,700	8,152	8403
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.09	2.39	148	116.48	0.00	6,767	7,720	7882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.78	4.08	331	109.86	0.00	11,809	12,491	12973
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.82	2.03	148	110.84	0.00	9,052	9,850	10033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.51	0.00	0	98.51	0.00	5,000		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.60	0.03	2	109.63	0.00	11,759	12,884	12887

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting									
			Under 3	Under 5	Under 10	5 Plus	10 Plus	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%							5.50%	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%	11.00%	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%						10.30%			11.90%	16.20%	
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%			9.30%	12.70%	
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%			11.90%	16.10%						10.20%			11.80%	16.10%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	No	Yes	Yes																
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%					21.10%	100.00%				13.10%				20.70%	100.00%
									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 15-Mar-2013	Previous Index Price 14-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	100.36	100.38	-0.026%	-0.211%	-0.827%	-0.827%	0.32	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.67	102.73	-0.064%	-0.105%	0.146%	0.146%	0.73	0.82	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.26	106.39	-0.119%	-0.108%	0.206%	0.206%	1.17	1.87	1.85
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	115.97	-0.102%	-0.304%	2.250%	2.250%	1.50	2.21	2.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.08	108.16	-0.079%	0.111%	1.447%	1.447%	1.87	2.83	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.71	111.82	-0.099%	-0.069%	1.974%	1.974%	2.74	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.55	107.56	-0.010%	0.242%	2.946%	2.946%	3.01	5.00	4.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.88	105.97	-0.085%	0.144%	4.635%	4.635%	3.34	5.45	5.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.09	114.05	0.029%	0.103%	3.945%	3.945%	3.47	5.59	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	105.78	105.81	-0.036%	0.510%	4.943%	4.943%	3.56	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.82	108.83	-0.012%	0.371%	4.983%	4.983%	3.64	6.43	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.60	109.31	0.262%	0.798%	7.026%	7.026%	4.35	9.26	8.87

Return Price Performance			Index Price 15-Mar-2013	Previous Index Price 14-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	104.89	104.91	-0.012%	-0.007%	0.168%	0.168%	0.32	0.08	0.08
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.31	103.37	-0.053%	0.055%	-2.868%	-2.868%	0.73	0.82	0.82
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.57	106.69	-0.108%	0.066%	-3.261%	-3.261%	1.17	1.87	1.85
IE0004680173	0468017	8.25 Treas Bnd 2015	120.59	120.69	-0.079%	0.031%	3.669%	3.669%	1.50	2.21	2.17
IE0006857530	0685753	4.6 Treas Bnd 2016	112.25	112.32	-0.065%	0.276%	2.254%	2.254%	1.87	2.83	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.94	114.04	-0.084%	0.131%	2.962%	2.962%	2.74	4.12	4.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.38	109.38	0.001%	0.409%	3.786%	3.786%	3.01	5.00	4.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.13	109.21	-0.071%	0.307%	5.391%	5.391%	3.34	5.45	5.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.48	116.43	0.042%	0.310%	4.981%	4.981%	3.47	5.59	5.41
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	109.88	-0.023%	0.662%	5.670%	5.670%	3.56	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.84	110.84	0.000%	0.552%	5.903%	5.903%	3.64	6.43	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.63	109.33	0.274%	-3.784%	2.707%	2.707%	4.35	9.26	8.87