

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 March, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 20-Mar-2013	Previous Close Value 19-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.33	107.34	-0.007%	0.04%	3.15%	3.15%	7.33%	5.03	4.86	3.53
All Bond Index (Return)	160.66	160.65	0.006%	0.28%	4.04%	4.04%	60.66%	5.03	4.86	3.53
Under 3 Bond Index (Clean)	100.78	100.80	-0.017%	-0.21%	-0.20%	-0.20%	0.78%	0.82	0.81	0.98
Under 3 Bond Index (Return)	141.67	141.67	-0.005%	0.03%	0.66%	0.66%	41.67%	0.82	0.81	0.98
Under 5 Bond Index (Clean)	107.81	107.85	-0.040%	-0.14%	0.64%	0.64%	7.81%	2.13	2.08	2.07
Under 5 Bond Index (Return)	152.51	152.55	-0.027%	0.10%	1.54%	1.54%	52.51%	2.13	2.08	2.07
Under 10 Bond Index (Clean)	107.40	107.43	-0.030%	-0.02%	2.62%	2.62%	7.40%	4.20	4.07	3.17
Under 10 Bond Index (Return)	156.82	156.85	-0.017%	0.22%	3.52%	3.52%	56.82%	4.20	4.07	3.17
5 Plus Bond Index (Clean)	108.85	108.84	0.012%	0.15%	4.62%	4.62%	8.85%	6.59	6.35	3.78
5 Plus Bond Index (Return)	168.17	168.13	0.023%	0.38%	5.51%	5.51%	68.17%	6.59	6.35	3.78
10 Plus Bond Index (Clean)	109.97	109.86	0.102%	0.47%	6.68%	6.68%	9.97%	9.02	8.65	4.32
10 Plus Bond Index (Return)	175.98	175.78	0.113%	0.69%	7.48%	7.48%	75.98%	9.02	8.65	4.32

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.28	4.60	336	104.88	0.00	4,616	5,131	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.61	0.70	64	103.31	0.00	7,599	7,797	7850
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.18	0.37	30	106.55	0.00	3,646	3,871	3885
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.94	4.86	212	120.80	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.99	4.24	336	112.22	0.00	10,168	11,020	11453
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.50	2.31	153	113.80	0.00	6,389	7,124	7271
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.20	1.89	153	109.09	0.00	9,256	9,922	10097
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.66	3.32	275	108.98	0.00	7,700	8,136	8391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.87	2.47	153	116.35	0.00	6,767	7,711	7878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.59	4.14	336	109.74	0.00	11,809	12,469	12958
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.55	2.10	153	110.64	0.00	9,052	9,837	10026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.18	0.00	0	98.18	0.00	5,000	4,909	4909
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.25	0.10	7	109.35	0.00	11,839	12,847	12859

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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	5.10%	30.50%	14.70%	6.20%			5.20%	31.40%	15.00%	6.30%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.70%	46.40%	22.30%	9.40%			7.60%	45.90%	21.90%	9.20%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.80%	23.00%	11.10%	4.70%			3.80%	22.70%	10.80%	4.60%		
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	10.90%		31.50%	13.30%			11.10%		32.00%	13.40%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.40%	8.60%			7.10%		20.30%	8.50%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.80%			12.00%	15.10%		9.80%			11.90%	15.00%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.80%	12.40%		8.20%			9.90%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.70%			9.30%	11.70%		7.70%			9.20%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			15.00%	18.90%		12.60%			15.20%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.80%	14.90%		9.70%			11.80%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	No	Yes	Yes	4.90%				7.50%	27.60%	4.80%				7.30%	27.60%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.70%				19.50%	72.40%	12.50%				19.20%	72.40%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Mar-2013	Previous Index Price 19-Mar-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	100.28	100.33	-0.050%	-0.288%	-0.904%	-0.904%	0.71	0.07	0.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.61	102.58	0.032%	-0.156%	0.096%	0.096%	0.75	0.81	0.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.18	106.25	-0.071%	-0.191%	0.123%	0.123%	1.20	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	115.94	115.86	0.069%	-0.224%	2.332%	2.332%	1.43	2.20	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	107.99	108.05	-0.058%	0.025%	1.360%	1.360%	1.89	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.57	-0.067%	-0.261%	1.778%	1.778%	2.78	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.20	107.24	-0.033%	-0.087%	2.608%	2.608%	3.07	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.66	105.78	-0.106%	-0.057%	4.426%	4.426%	3.38	5.44	5.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.87	113.84	0.029%	-0.083%	3.752%	3.752%	3.50	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	105.59	105.56	0.036%	0.337%	4.762%	4.762%	3.59	6.00	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.55	108.61	-0.055%	0.125%	4.726%	4.726%	3.68	6.41	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.18	98.00	0.186%				4.13	8.44	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.25	109.17	0.071%	0.478%	6.686%	6.686%	4.39	9.24	8.85

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Mar-2013	Previous Index Price 19-Mar-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	104.88	104.92	-0.034%	-0.015%	0.159%	0.159%	0.71	0.07	0.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.31	103.27	0.043%	0.057%	-2.866%	-2.866%	0.75	0.81	0.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.55	106.61	-0.059%	0.041%	-3.284%	-3.284%	1.20	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	120.80	120.70	0.085%	0.202%	3.847%	3.847%	1.43	2.20	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	112.22	112.27	-0.044%	0.250%	2.227%	2.227%	1.89	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.80	113.86	-0.053%	0.008%	2.836%	2.836%	2.78	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.09	109.11	-0.021%	0.141%	3.510%	3.510%	3.07	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.98	109.08	-0.092%	0.167%	5.244%	5.244%	3.38	5.44	5.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.35	116.30	0.042%	0.197%	4.863%	4.863%	3.50	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	109.69	0.046%	0.552%	5.554%	5.554%	3.59	6.00	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.64	110.69	-0.042%	0.371%	5.713%	5.713%	3.68	6.41	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.18	98.00	0.186%				4.13	8.44	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.35	109.26	0.085%	-4.023%	2.451%	2.451%	4.39	9.24	8.85