

Irish Stock Exchange Daily Bond Index Report

Thursday 21 March, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Mar-2013	Previous Close Value 20-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.32	107.33	-0.007%	0.03%	3.14%	3.14%	7.32%	5.06	4.89	3.53
All Bond Index (Return)	160.67	160.66	0.006%	0.28%	4.05%	4.05%	60.67%	5.06	4.89	3.53
Under 3 Bond Index (Clean)	100.82	100.78	0.041%	-0.17%	-0.16%	-0.16%	0.82%	0.84	0.83	0.93
Under 3 Bond Index (Return)	141.74	141.67	0.051%	0.08%	0.71%	0.71%	41.74%	0.84	0.83	0.93
Under 5 Bond Index (Clean)	107.85	107.81	0.041%	-0.10%	0.68%	0.68%	7.85%	2.15	2.11	2.05
Under 5 Bond Index (Return)	152.59	152.51	0.051%	0.15%	1.59%	1.59%	52.59%	2.15	2.11	2.05
Under 10 Bond Index (Clean)	107.41	107.40	0.011%	-0.01%	2.63%	2.63%	7.41%	4.23	4.10	3.17
Under 10 Bond Index (Return)	156.86	156.82	0.023%	0.24%	3.54%	3.54%	56.86%	4.23	4.10	3.17
5 Plus Bond Index (Clean)	108.82	108.85	-0.031%	0.12%	4.58%	4.58%	8.82%	6.59	6.35	3.78
5 Plus Bond Index (Return)	168.14	168.17	-0.018%	0.36%	5.49%	5.49%	68.14%	6.59	6.35	3.78
10 Plus Bond Index (Clean)	109.87	109.97	-0.088%	0.38%	6.59%	6.59%	9.87%	9.02	8.64	4.33
10 Plus Bond Index (Return)	175.85	175.98	-0.076%	0.61%	7.40%	7.40%	75.85%	9.02	8.64	4.33

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	100.28	4.62	337	104.90	0.00	4,616	4,629	4842
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.70	0.71	65	103.41	0.00	7,599	7,803	7858
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.19	0.38	31	106.57	0.00	3,646	3,871	3885
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.91	4.88	213	120.79	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.06	4.25	337	112.31	0.00	10,168	10,988	11420
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.49	2.32	154	113.81	0.00	6,389	7,123	7272
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.21	1.90	154	109.11	0.00	9,256	9,923	10099
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.59	3.33	276	108.92	0.00	7,700	8,130	8387
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.89	2.49	154	116.38	0.00	6,767	7,707	7875
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.60	4.16	337	109.75	0.00	11,809	12,470	12960
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.53	2.11	154	110.64	0.00	9,052	9,824	10015
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.00	0.01	1	98.01	0.00	5,000	4,900	4900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.20	0.12	8	109.31	0.00	11,844	12,928	12942

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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	4.60%	28.40%	13.40%	5.60%					4.70%	29.20%	13.70%	5.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.80%	47.80%	22.70%	9.50%					7.70%	47.40%	22.30%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	23.70%	11.20%	4.70%					3.80%	23.40%	11.00%	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	11.00%		31.90%	13.30%					11.10%		32.40%	13.50%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.70%	8.60%					7.10%		20.60%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			12.00%	15.10%				9.90%			11.90%	15.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.90%	12.30%				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%			9.30%	11.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			15.10%	18.90%				12.60%			15.30%	19.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.90%	14.90%				9.80%			11.80%	14.90%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	No	Yes	Yes	4.90%				7.40%	27.50%			4.80%				7.30%	27.50%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.90%					19.60%	72.50%		12.60%				19.30%	72.50%		
									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 21-Mar-2013	Previous Index Price 20-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	100.28	100.28	0.000%	-0.288%	-0.904%	-0.904%	0.53	0.06	0.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.70	102.61	0.080%	-0.076%	0.176%	0.176%	0.64	0.81	0.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.19	106.18	0.009%	-0.181%	0.132%	0.132%	1.19	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.94	-0.026%	-0.250%	2.305%	2.305%	1.44	2.19	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	108.06	107.99	0.069%	0.094%	1.431%	1.431%	1.87	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	111.50	-0.004%	-0.266%	1.774%	1.774%	2.78	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.21	107.20	0.012%	-0.075%	2.621%	2.621%	3.07	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.59	105.66	-0.069%	-0.126%	4.353%	4.353%	3.39	5.43	5.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.89	113.87	0.018%	-0.066%	3.770%	3.770%	3.49	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	105.60	105.59	0.005%	0.342%	4.767%	4.767%	3.59	5.99	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.53	108.55	-0.021%	0.103%	4.703%	4.703%	3.69	6.41	6.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.00	98.18	-0.188%				4.15	8.44	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.20	109.25	-0.050%	0.428%	6.633%	6.633%	4.40	9.24	8.85

Return Price Performance			Index Price 21-Mar-2013	Previous Index Price 20-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	104.90	104.88	0.012%	-0.003%	0.172%	0.172%	0.53	0.06	0.06
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.41	103.31	0.090%	0.147%	-2.778%	-2.778%	0.64	0.81	0.80
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.57	106.55	0.021%	0.062%	-3.264%	-3.264%	1.19	1.86	1.84
IE0004680173	0468017	8.25 Treas Bnd 2015	120.79	120.80	-0.006%	0.197%	3.841%	3.841%	1.44	2.19	2.16
IE0006857530	0685753	4.6 Treas Bnd 2016	112.31	112.22	0.078%	0.328%	2.307%	2.307%	1.87	2.82	2.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.81	113.80	0.009%	0.017%	2.845%	2.845%	2.78	4.10	3.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.11	109.09	0.023%	0.164%	3.534%	3.534%	3.07	4.98	4.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.92	108.98	-0.056%	0.111%	5.185%	5.185%	3.39	5.43	5.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.38	116.35	0.031%	0.228%	4.895%	4.895%	3.49	5.58	5.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	109.74	0.015%	0.567%	5.570%	5.570%	3.59	5.99	5.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.64	110.64	-0.007%	0.364%	5.705%	5.705%	3.69	6.41	6.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.01	98.18	-0.177%				4.15	8.44	8.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.31	109.35	-0.037%	-4.059%	2.412%	2.412%	4.40	9.24	8.85