

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 March, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 26-Mar-2013	Previous Close Value 25-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.48	107.50	-0.013%	0.18%	3.29%	3.29%	7.48%	5.04	4.87	3.50
All Bond Index (Return)	161.00	161.00	-0.001%	0.49%	4.26%	4.26%	61.00%	5.04	4.87	3.50
Under 3 Bond Index (Clean)	100.83	100.82	0.017%	-0.15%	-0.15%	-0.15%	0.83%	0.82	0.81	0.85
Under 3 Bond Index (Return)	141.84	141.80	0.028%	0.15%	0.78%	0.78%	41.84%	0.82	0.81	0.85
Under 5 Bond Index (Clean)	107.89	107.89	-0.003%	-0.07%	0.72%	0.72%	7.89%	2.13	2.09	2.02
Under 5 Bond Index (Return)	152.73	152.72	0.009%	0.24%	1.68%	1.68%	52.73%	2.13	2.09	2.02
Under 10 Bond Index (Clean)	107.55	107.56	-0.006%	0.13%	2.77%	2.77%	7.55%	4.44	4.30	3.24
Under 10 Bond Index (Return)	157.16	157.15	0.006%	0.43%	3.74%	3.74%	57.16%	4.44	4.30	3.24
5 Plus Bond Index (Clean)	109.04	109.06	-0.018%	0.33%	4.80%	4.80%	9.04%	6.57	6.33	3.75
5 Plus Bond Index (Return)	168.58	168.59	-0.005%	0.63%	5.77%	5.77%	68.58%	6.57	6.33	3.75
10 Plus Bond Index (Clean)	110.14	110.21	-0.062%	0.63%	6.85%	6.85%	10.14%	9.22	8.84	4.37
10 Plus Bond Index (Return)	176.39	176.48	-0.048%	0.92%	7.73%	7.73%	76.39%	9.22	8.84	4.37

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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.27	4.69	342	104.95	0.00	4,616	4,629	4845
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.67	0.77	70	103.44	0.00	7,599	7,802	7860
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.30	0.44	36	106.74	0.00	3,645	3,876	3892
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.03	5.00	218	121.03	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.11	4.31	342	112.42	0.00	10,168	10,993	11431
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.57	2.40	159	113.97	0.00	6,389	7,130	7283
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.64	1.96	159	109.60	0.00	9,273	9,981	10162
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.80	3.39	281	109.19	0.00	7,700	8,147	8408
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.15	2.57	159	116.72	0.00	6,767	7,724	7898
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.72	4.22	342	109.93	0.00	11,809	12,484	12982
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.60	2.18	159	110.77	0.00	9,052	9,830	10027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.26	0.06	6	98.32	0.00	5,000	4,913	4916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.46	0.19	13	109.65	0.00	11,844	12,965	12988

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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%	5.30%					4.70%	29.20%	13.70%	5.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.80%	47.80%	22.70%	8.90%					7.70%	47.30%	22.30%	8.80%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	23.80%	11.30%	4.40%					3.80%	23.40%	11.00%	4.30%				
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%		31.90%	12.60%					11.10%		32.40%	12.70%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.70%	8.10%					7.10%		20.60%	8.10%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			11.40%	15.10%				9.90%			11.30%	15.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	12.30%				8.20%			9.40%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.70%			8.80%	11.70%				7.70%			8.80%	11.70%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			14.30%	18.90%				12.60%			14.50%	19.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.20%	14.90%				9.80%			11.20%	14.90%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	4.90%			5.60%	7.40%				4.80%			5.50%	7.30%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.90%					19.60%	100.00%		12.60%					19.30%	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 26-Mar-2013	Previous Index Price 25-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	100.27	100.28	-0.010%	-0.300%	-0.916%	-0.916%	0.00	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.67	102.63	0.041%	-0.100%	0.151%	0.151%	0.60	0.79	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.30	106.30	0.000%	-0.075%	0.239%	0.239%	1.10	1.84	1.82
IE0004680173	0468017	8.25 Treas Bnd 2015	116.03	116.07	-0.034%	-0.146%	2.411%	2.411%	1.35	2.18	2.15
IE0006857530	0685753	4.6 Treas Bnd 2016	108.11	108.13	-0.023%	0.136%	1.473%	1.473%	1.84	2.80	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.59	-0.018%	-0.194%	1.847%	1.847%	2.75	4.08	3.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.64	107.65	-0.017%	0.319%	3.025%	3.025%	2.98	4.96	4.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.80	105.84	-0.030%	0.076%	4.564%	4.564%	3.35	5.42	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.15	114.18	-0.022%	0.160%	4.004%	4.004%	3.44	5.56	5.38
IE0034074488	3407448	4.5 Treas Bnd 2020	105.72	105.70	0.019%	0.453%	4.883%	4.883%	3.57	5.98	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.60	108.60	-0.005%	0.168%	4.771%	4.771%	3.67	6.39	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.26	98.26	0.002%				4.12	8.42	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.46	109.53	-0.062%	0.671%	6.891%	6.891%	4.37	9.22	8.84

Return Price Performance			Index Price 26-Mar-2013	Previous Index Price 25-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	104.95	104.95	0.003%	0.051%	0.225%	0.225%	0.00	0.04	0.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.44	103.38	0.051%	0.176%	-2.750%	-2.750%	0.60	0.79	0.78
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.74	106.73	0.011%	0.225%	-3.106%	-3.106%	1.10	1.84	1.82
IE0004680173	0468017	8.25 Treas Bnd 2015	121.03	121.04	-0.014%	0.392%	4.043%	4.043%	1.35	2.18	2.15
IE0006857530	0685753	4.6 Treas Bnd 2016	112.42	112.43	-0.012%	0.424%	2.405%	2.405%	1.84	2.80	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.97	113.97	-0.004%	0.153%	2.985%	2.985%	2.75	4.08	3.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.60	-0.005%	0.609%	3.993%	3.993%	2.98	4.96	4.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.19	109.21	-0.018%	0.362%	5.449%	5.449%	3.35	5.42	5.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.72	116.73	-0.008%	0.519%	5.200%	5.200%	3.44	5.56	5.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.93	109.90	0.029%	0.731%	5.743%	5.743%	3.57	5.98	5.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.77	110.76	0.008%	0.489%	5.837%	5.837%	3.67	6.39	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.32	98.31	0.013%				4.12	8.42	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.65	109.71	-0.048%	-3.762%	2.730%	2.730%	4.37	9.22	8.84