

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 February, 2013

28 Anglesea Street
 Dublin 2, Ireland
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 info@ise.ie

Bond Indices Performance

Index	Close Value 06-Feb-2013	Previous Close Value 05-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.73	105.72	0.011%	0.05%	1.61%	1.61%	5.73%	4.89	4.72	3.80
All Bond Index (Return)	157.54	157.51	0.023%	0.13%	2.03%	2.03%	57.54%	4.89	4.72	3.80
Under 3 Bond Index (Clean)	101.06	101.09	-0.030%	0.07%	0.07%	0.07%	1.06%	0.92	0.91	1.09
Under 3 Bond Index (Return)	141.37	141.40	-0.018%	0.14%	0.45%	0.45%	41.37%	0.92	0.91	1.09
Under 5 Bond Index (Clean)	107.64	107.66	-0.019%	0.10%	0.48%	0.48%	7.64%	2.22	2.17	2.26
Under 5 Bond Index (Return)	151.53	151.54	-0.007%	0.17%	0.88%	0.88%	51.53%	2.22	2.17	2.26
Under 10 Bond Index (Clean)	106.18	106.16	0.012%	0.09%	1.45%	1.45%	6.18%	4.29	4.14	3.47
Under 10 Bond Index (Return)	154.31	154.27	0.024%	0.16%	1.86%	1.86%	54.31%	4.29	4.14	3.47
5 Plus Bond Index (Clean)	106.40	106.37	0.029%	0.03%	2.26%	2.26%	6.40%	6.45	6.20	4.11
5 Plus Bond Index (Return)	163.65	163.59	0.041%	0.10%	2.68%	2.68%	63.65%	6.45	6.20	4.11
10 Plus Bond Index (Clean)	105.82	105.82	0.007%	-0.20%	2.66%	2.66%	5.82%	8.85	8.44	4.83
10 Plus Bond Index (Return)	168.75	168.71	0.020%	-0.10%	3.06%	3.06%	68.75%	8.85	8.44	4.83

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	100.88	4.03	294	104.90	0.00	5,116	5,161	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.73	0.24	22	102.97	0.00	7,599	7,806	7824
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.39	4.36	354	110.75	0.00	3,645	3,878	4037
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.71	3.85	168	119.56	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.51	3.71	294	111.21	0.00	10,168	10,932	11308
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.68	1.67	111	112.35	0.00	6,389	7,071	7178
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.13	1.37	111	107.50	0.00	9,256	9,823	9950
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.54	2.81	233	106.35	0.00	7,700	7,973	8189
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.16	1.79	111	113.95	0.00	6,771	7,594	7715
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.20	3.63	294	106.82	0.00	11,831	12,209	12638
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.02	1.52	111	107.54	0.00	9,052	9,597	9734
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.13	4.88	330	110.01	0.00	11,745	12,347	12921

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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	5.50%	30.60%	14.80%	6.30%					5.50%	31.10%	15.00%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					8.10%	45.40%	21.90%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	23.00%	11.10%	4.70%					4.20%	23.40%	11.30%	4.80%				
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	11.60%		31.40%	13.30%					11.70%		31.70%	13.50%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.30%	8.60%					7.40%		20.10%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.50%				10.30%			11.90%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.40%				8.50%			9.80%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.80%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	20.50%				13.00%			15.10%	20.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.10%				10.00%			11.60%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.70%	100.00%			13.30%				21.10%	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 06-Feb-2013	Previous Index Price 05-Feb-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.88	100.90	-0.028%	-0.005%	-0.316%	-0.316%	0.15	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.73	102.77	-0.044%	0.127%	0.208%	0.208%	1.02	0.93	0.92
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.39	106.39	-0.005%	0.063%	0.321%	0.321%	1.28	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	115.71	115.81	-0.086%	0.010%	2.129%	2.129%	1.81	2.32	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016	107.51	107.51	-0.003%	0.172%	0.910%	0.910%	2.13	2.94	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.68	110.70	-0.018%	0.054%	1.030%	1.030%	3.02	4.22	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.13	106.11	0.019%	0.156%	1.584%	1.584%	3.30	5.09	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.54	103.51	0.034%	0.017%	2.330%	2.330%	3.76	5.54	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.16	112.10	0.052%	0.087%	2.189%	2.189%	3.80	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	103.20	103.15	0.046%	0.078%	2.383%	2.383%	3.98	6.10	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.02	105.99	0.026%	0.078%	2.285%	2.285%	4.07	6.51	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.13	105.12	0.007%	-0.195%	2.658%	2.658%	4.83	8.85	8.44

Return Price Performance			Index Price 06-Feb-2013	Previous Index Price 05-Feb-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	104.92	-0.013%	0.073%	0.178%	0.178%	0.15	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.97	103.00	-0.033%	0.191%	-3.190%	-3.190%	1.02	0.93	0.92
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.75	110.74	0.006%	0.127%	0.532%	0.532%	1.28	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	119.56	119.64	-0.064%	0.125%	2.783%	2.783%	1.81	2.32	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016	111.21	111.20	0.009%	0.234%	1.307%	1.307%	2.13	2.94	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.35	112.36	-0.004%	0.134%	1.523%	1.523%	3.02	4.22	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.50	107.47	0.030%	0.222%	2.003%	2.003%	3.30	5.09	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.35	106.30	0.044%	0.085%	2.707%	2.707%	3.76	5.54	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.95	113.88	0.065%	0.171%	2.705%	2.705%	3.80	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	106.82	106.76	0.056%	0.144%	2.750%	2.750%	3.98	6.10	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.54	107.50	0.038%	0.154%	2.746%	2.746%	4.07	6.51	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.01	109.99	0.020%	-0.105%	3.063%	3.063%	4.83	8.85	8.44