

Irish Stock Exchange Daily Bond Index Report

Friday 15 February, 2013

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

Bond Indices Performance

Index	Close Value 15-Feb-2013	Previous Close Value 14-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.75	107.88	-0.124%	1.96%	3.55%	3.55%	7.75%	4.92	4.76	3.41
All Bond Index (Return)	160.64	160.82	-0.109%	2.10%	4.03%	4.03%	60.64%	4.92	4.76	3.41
Under 3 Bond Index (Clean)	101.16	101.24	-0.078%	0.17%	0.17%	0.17%	1.16%	0.92	0.91	0.91
Under 3 Bond Index (Return)	141.65	141.74	-0.066%	0.34%	0.65%	0.65%	41.65%	0.92	0.91	0.91
Under 5 Bond Index (Clean)	108.23	108.33	-0.089%	0.65%	1.04%	1.04%	8.23%	2.21	2.17	1.99
Under 5 Bond Index (Return)	152.50	152.62	-0.075%	0.81%	1.53%	1.53%	52.50%	2.21	2.17	1.99
Under 10 Bond Index (Clean)	107.87	108.02	-0.140%	1.69%	3.07%	3.07%	7.87%	4.29	4.16	3.09
Under 10 Bond Index (Return)	156.89	157.09	-0.125%	1.84%	3.57%	3.57%	56.89%	4.29	4.16	3.09
5 Plus Bond Index (Clean)	109.27	109.43	-0.145%	2.73%	5.02%	5.02%	9.27%	6.46	6.23	3.69
5 Plus Bond Index (Return)	168.14	168.36	-0.129%	2.85%	5.50%	5.50%	68.14%	6.46	6.23	3.69
10 Plus Bond Index (Clean)	110.00	110.03	-0.027%	3.74%	6.71%	6.71%	10.00%	8.90	8.52	4.39
10 Plus Bond Index (Return)	175.31	175.34	-0.013%	3.78%	7.07%	7.07%	75.31%	8.90	8.52	4.39

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	100.76	4.15	303	104.91	0.00	5,116	5,155	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.94	0.34	31	103.28	0.00	7,599	7,822	7848
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.55	4.48	363	111.03	0.00	3,635	3,873	4036
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.34	4.06	177	120.40	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.38	3.82	303	112.20	0.00	10,173	11,020	11409
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.04	1.81	120	113.85	0.00	6,389	7,158	7274
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.91	1.48	120	109.39	0.00	9,269	10,002	10139
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.03	2.92	242	108.94	0.00	7,718	8,183	8408
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.56	1.94	120	116.50	0.00	6,767	7,751	7883
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.94	3.74	303	109.67	0.00	11,816	12,517	12958
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.10	1.64	120	110.74	0.00	9,052	9,876	10024
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.27	5.02	339	114.29	0.00	11,745	12,834	13424

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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	5.40%	30.60%	14.70%	6.20%					5.40%	31.10%	14.90%	6.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.10%	46.40%	22.30%	9.40%					7.90%	45.50%	21.80%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	23.00%	11.10%	4.60%					4.10%	23.40%	11.20%	4.70%				
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%					11.50%		31.70%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		20.40%	8.60%					7.40%		20.20%	8.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.40%				10.30%			11.90%	16.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	13.40%				8.50%			9.90%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	12.70%				8.00%			9.20%	12.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	20.50%				13.10%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				10.10%			11.70%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				21.00%	100.00%			13.60%				21.40%	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 15-Feb-2013	Previous Index Price 14-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	100.76	100.78	-0.015%	-0.116%	-0.427%	-0.427%	0.11	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.94	103.04	-0.099%	0.331%	0.413%	0.413%	0.72	0.90	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.55	106.68	-0.122%	0.221%	0.479%	0.479%	1.16	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	116.34	116.39	-0.046%	0.555%	2.685%	2.685%	1.52	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	108.38	108.41	-0.032%	0.986%	1.729%	1.729%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.04	112.26	-0.199%	1.286%	2.273%	2.273%	2.71	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.91	108.07	-0.151%	1.836%	3.288%	3.288%	2.96	5.08	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.03	106.35	-0.301%	2.415%	4.783%	4.783%	3.33	5.53	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.56	114.66	-0.090%	2.226%	4.373%	4.373%	3.42	5.67	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	105.94	106.14	-0.188%	2.735%	5.102%	5.102%	3.55	6.09	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.10	109.26	-0.151%	2.986%	5.256%	5.256%	3.62	6.51	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.27	109.30	-0.027%	3.743%	6.709%	6.709%	4.39	8.90	8.52

Return Price Performance			Index Price 15-Feb-2013	Previous Index Price 14-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	104.91	104.91	-0.001%	0.084%	0.188%	0.188%	0.11	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.28	103.37	-0.089%	0.490%	-2.900%	-2.900%	0.72	0.90	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	111.03	111.15	-0.106%	0.380%	0.785%	0.785%	1.16	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	120.40	120.43	-0.025%	0.825%	3.501%	3.501%	1.52	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	112.20	112.22	-0.020%	1.123%	2.205%	2.205%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.85	114.06	-0.182%	1.469%	2.876%	2.876%	2.71	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.39	109.54	-0.138%	1.985%	3.797%	3.797%	2.96	5.08	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.94	109.25	-0.282%	2.523%	5.209%	5.209%	3.33	5.53	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.50	116.58	-0.074%	2.407%	4.997%	4.997%	3.42	5.67	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	109.67	109.86	-0.170%	2.817%	5.492%	5.492%	3.55	6.09	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.74	110.89	-0.137%	3.137%	5.806%	5.806%	3.62	6.51	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.29	114.30	-0.013%	3.782%	7.073%	7.073%	4.39	8.90	8.52