

Irish Stock Exchange Daily Bond Index Report

Monday 18 February, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Feb-2013	Previous Close Value 15-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.72	107.75	-0.028%	1.93%	3.52%	3.52%	7.72%	4.92	4.75	3.42
All Bond Index (Return)	160.66	160.64	0.008%	2.11%	4.04%	4.04%	60.66%	4.92	4.75	3.42
Under 3 Bond Index (Clean)	101.12	101.16	-0.036%	0.13%	0.13%	0.13%	1.12%	0.91	0.91	0.93
Under 3 Bond Index (Return)	141.65	141.65	-0.003%	0.34%	0.64%	0.64%	41.65%	0.91	0.91	0.93
Under 5 Bond Index (Clean)	108.20	108.23	-0.029%	0.62%	1.01%	1.01%	8.20%	2.21	2.17	2.00
Under 5 Bond Index (Return)	152.51	152.50	0.007%	0.82%	1.54%	1.54%	52.51%	2.21	2.17	2.00
Under 10 Bond Index (Clean)	107.85	107.87	-0.026%	1.67%	3.05%	3.05%	7.85%	4.29	4.16	3.10
Under 10 Bond Index (Return)	156.90	156.89	0.010%	1.85%	3.58%	3.58%	56.90%	4.29	4.16	3.10
5 Plus Bond Index (Clean)	109.24	109.27	-0.027%	2.70%	4.99%	4.99%	9.24%	6.46	6.23	3.70
5 Plus Bond Index (Return)	168.16	168.14	0.010%	2.86%	5.51%	5.51%	68.16%	6.46	6.23	3.70
10 Plus Bond Index (Clean)	109.95	110.00	-0.041%	3.70%	6.67%	6.67%	9.95%	8.89	8.52	4.40
10 Plus Bond Index (Return)	175.31	175.31	-0.001%	3.78%	7.07%	7.07%	75.31%	8.89	8.52	4.40

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	100.69	4.19	306	104.88	0.00	5,116	5,151	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.93	0.37	34	103.30	0.00	7,599	7,821	7849
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.52	0.00	0	106.52	4.50	3,635	3,872	4035
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.34	4.13	180	120.47	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.37	3.86	306	112.22	0.00	10,173	11,024	11417
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.00	1.85	123	113.85	0.00	6,389	7,156	7274
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.90	1.52	123	109.41	0.00	9,269	10,000	10141
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.05	2.95	245	109.00	0.00	7,718	8,185	8413
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.54	1.99	123	116.53	0.00	6,767	7,751	7885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.85	3.77	306	109.63	0.00	11,816	12,507	12953
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.08	1.69	123	110.77	0.00	9,052	9,874	10027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.23	5.06	342	114.29	0.00	11,745	12,829	13423

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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%					11.60%		31.80%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 18-Feb-2013	Previous Index Price 15-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	100.69	100.76	-0.077%	-0.193%	-0.504%	-0.504%	0.51	0.15	0.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.93	102.94	-0.010%	0.322%	0.403%	0.403%	0.72	0.90	0.89
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.52	106.55	-0.033%	0.188%	0.446%	0.446%	1.17	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	116.34	116.34	0.000%	0.555%	2.685%	2.685%	1.51	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	108.37	108.38	-0.012%	0.974%	1.717%	1.717%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.00	112.04	-0.037%	1.248%	2.235%	2.235%	2.72	4.19	4.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.90	107.91	-0.014%	1.821%	3.274%	3.274%	2.96	5.07	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.05	106.03	0.024%	2.439%	4.808%	4.808%	3.32	5.53	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.54	114.56	-0.010%	2.216%	4.362%	4.362%	3.42	5.67	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	105.85	105.94	-0.077%	2.655%	5.020%	5.020%	3.56	6.09	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.08	109.10	-0.014%	2.972%	5.242%	5.242%	3.62	6.50	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.23	109.27	-0.041%	3.701%	6.665%	6.665%	4.40	8.89	8.52

Return Price Performance			Index Price 18-Feb-2013	Previous Index Price 15-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	104.88	104.91	-0.034%	0.050%	0.154%	0.154%	0.51	0.15	0.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.30	103.28	0.022%	0.513%	-2.879%	-2.879%	0.72	0.90	0.89
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.52	111.03	-4.062%	-3.698%	-3.309%	-3.309%	1.17	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	120.47	120.40	0.057%	0.883%	3.561%	3.561%	1.51	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	112.22	112.20	0.022%	1.146%	2.228%	2.228%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.85	113.85	0.003%	1.471%	2.879%	2.879%	2.72	4.19	4.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.39	0.020%	2.005%	3.818%	3.818%	2.96	5.07	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.00	108.94	0.056%	2.580%	5.268%	5.268%	3.32	5.53	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.53	116.50	0.031%	2.439%	5.029%	5.029%	3.42	5.67	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	109.63	109.67	-0.042%	2.774%	5.448%	5.448%	3.56	6.09	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.77	110.74	0.023%	3.161%	5.831%	5.831%	3.62	6.50	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.29	114.29	-0.001%	3.781%	7.072%	7.072%	4.40	8.89	8.52