

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 February, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Feb-2013	Previous Close Value 18-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	107.72	0.030%	1.96%	3.55%	3.55%	7.75%	4.92	4.76	3.41
All Bond Index (Return)	160.72	160.66	0.041%	2.15%	4.09%	4.09%	60.72%	4.92	4.76	3.41
Under 3 Bond Index (Clean)	101.14	101.12	0.014%	0.15%	0.15%	0.15%	1.14%	0.90	0.89	0.90
Under 3 Bond Index (Return)	141.68	141.65	0.025%	0.36%	0.67%	0.67%	41.68%	0.90	0.89	0.90
Under 5 Bond Index (Clean)	108.21	108.20	0.006%	0.63%	1.01%	1.01%	8.21%	2.21	2.17	2.00
Under 5 Bond Index (Return)	152.54	152.51	0.017%	0.84%	1.56%	1.56%	52.54%	2.21	2.17	2.00
Under 10 Bond Index (Clean)	107.88	107.85	0.034%	1.70%	3.08%	3.08%	7.88%	4.29	4.16	3.09
Under 10 Bond Index (Return)	156.98	156.90	0.045%	1.89%	3.62%	3.62%	56.98%	4.29	4.16	3.09
5 Plus Bond Index (Clean)	109.29	109.24	0.043%	2.75%	5.04%	5.04%	9.29%	6.46	6.23	3.69
5 Plus Bond Index (Return)	168.25	168.16	0.054%	2.91%	5.56%	5.56%	68.25%	6.46	6.23	3.69
10 Plus Bond Index (Clean)	109.95	109.95	-0.003%	3.70%	6.66%	6.66%	9.95%	8.89	8.51	4.40
10 Plus Bond Index (Return)	175.33	175.31	0.011%	3.79%	7.09%	7.09%	75.33%	8.89	8.51	4.40

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	100.72	4.21	307	104.93	0.00	5,116	5,153	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.93	0.38	35	103.31	0.00	7,599	7,821	7850
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.54	0.01	1	106.55	0.00	3,635	3,873	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.50	4.15	181	120.65	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.36	3.87	307	112.23	0.00	10,173	11,024	11417
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.00	1.87	124	113.87	0.00	6,389	7,156	7275
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.92	1.53	124	109.44	0.00	9,269	10,002	10144
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.15	2.97	246	109.12	0.00	7,718	8,193	8422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.65	2.00	124	116.65	0.00	6,767	7,758	7893
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.96	3.79	307	109.74	0.00	11,828	12,519	12967
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.06	1.70	124	110.76	0.00	9,056	9,872	10026
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.23	5.08	343	114.30	0.00	11,747	12,829	13425

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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%	31.40%	15.00%	6.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.10%	46.40%	22.30%	9.40%					8.00%	45.90%	21.90%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	23.00%	11.10%	4.60%					3.90%	22.60%	10.80%	4.50%				
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%		31.90%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		20.40%	8.60%					7.40%		20.30%	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%			9.30%	12.60%			
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%				10.20%			11.80%	15.90%			
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 19-Feb-2013	Previous Index Price 18-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	100.72	100.69	0.035%	-0.159%	-0.469%	-0.469%	0.21	0.15	0.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.93	102.93	-0.003%	0.319%	0.400%	0.400%	0.71	0.90	0.89
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.54	106.52	0.019%	0.207%	0.465%	0.465%	1.16	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	116.50	116.34	0.138%	0.693%	2.826%	2.826%	1.45	2.29	2.25
IE0006857530	0685753	4.6 Treas Bnd 2016	108.36	108.37	-0.006%	0.967%	1.710%	1.710%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.00	112.00	0.004%	1.252%	2.239%	2.239%	2.72	4.19	4.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.92	107.90	0.019%	1.840%	3.293%	3.293%	2.96	5.07	4.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.15	106.05	0.094%	2.536%	4.907%	4.907%	3.30	5.52	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.65	114.54	0.093%	2.311%	4.460%	4.460%	3.40	5.67	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	105.96	105.85	0.096%	2.754%	5.121%	5.121%	3.54	6.08	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.06	109.08	-0.023%	2.948%	5.218%	5.218%	3.62	6.50	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.23	109.23	-0.003%	3.698%	6.662%	6.662%	4.40	8.89	8.51

Return Price Performance			Index Price 19-Feb-2013	Previous Index Price 18-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	104.93	104.88	0.046%	0.095%	0.200%	0.200%	0.21	0.15	0.15
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.31	103.30	0.009%	0.522%	-2.870%	-2.870%	0.71	0.90	0.89
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.55	106.52	0.030%	-3.669%	-3.280%	-3.280%	1.16	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	120.65	120.47	0.152%	1.036%	3.718%	3.718%	1.45	2.29	2.25
IE0006857530	0685753	4.6 Treas Bnd 2016	112.23	112.22	0.005%	1.151%	2.234%	2.234%	1.84	2.91	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.87	113.85	0.018%	1.489%	2.897%	2.897%	2.72	4.19	4.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.44	109.41	0.030%	2.036%	3.850%	3.850%	2.96	5.07	4.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.12	109.00	0.103%	2.686%	5.376%	5.376%	3.30	5.52	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.65	116.53	0.106%	2.547%	5.140%	5.140%	3.40	5.67	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	109.63	0.105%	2.882%	5.559%	5.559%	3.54	6.08	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.76	110.77	-0.010%	3.151%	5.821%	5.821%	3.62	6.50	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.30	114.29	0.011%	3.793%	7.085%	7.085%	4.40	8.89	8.51