

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 February, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Feb-2013	Previous Close Value 19-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	-0.033%	1.93%	3.52%	3.52%	7.72%	4.91	4.75	3.42
All Bond Index (Return)	160.69	160.72	-0.021%	2.13%	4.06%	4.06%	60.69%	4.91	4.75	3.42
Under 3 Bond Index (Clean)	101.10	101.14	-0.042%	0.10%	0.11%	0.11%	1.10%	0.89	0.88	0.92
Under 3 Bond Index (Return)	141.64	141.68	-0.030%	0.33%	0.64%	0.64%	41.64%	0.89	0.88	0.92
Under 5 Bond Index (Clean)	108.18	108.21	-0.026%	0.60%	0.99%	0.99%	8.18%	2.20	2.16	2.00
Under 5 Bond Index (Return)	152.52	152.54	-0.014%	0.82%	1.54%	1.54%	52.52%	2.20	2.16	2.00
Under 10 Bond Index (Clean)	107.85	107.88	-0.029%	1.67%	3.05%	3.05%	7.85%	4.28	4.16	3.10
Under 10 Bond Index (Return)	156.95	156.98	-0.016%	1.88%	3.61%	3.61%	56.95%	4.28	4.16	3.10
5 Plus Bond Index (Clean)	109.25	109.29	-0.038%	2.71%	5.00%	5.00%	9.25%	6.45	6.22	3.69
5 Plus Bond Index (Return)	168.21	168.25	-0.025%	2.89%	5.54%	5.54%	68.21%	6.45	6.22	3.69
10 Plus Bond Index (Clean)	109.88	109.95	-0.068%	3.63%	6.59%	6.59%	9.88%	8.88	8.51	4.40
10 Plus Bond Index (Return)	175.24	175.33	-0.054%	3.74%	7.03%	7.03%	75.24%	8.88	8.51	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	4.22	308	104.91	0.00	5,116	5,152	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.88	0.40	36	103.27	0.00	7,599	7,817	7847
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.48	0.03	2	106.51	0.00	3,635	3,870	3871
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.44	4.17	182	120.61	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.33	3.88	308	112.21	0.00	10,173	11,021	11416
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.02	1.88	125	113.90	0.00	6,389	7,157	7277
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.91	1.54	125	109.45	0.00	9,269	10,002	10144
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.10	2.98	247	109.08	0.00	7,718	8,189	8419
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.59	2.02	125	116.61	0.00	6,767	7,753	7890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.86	3.80	308	109.66	0.00	11,828	12,521	12970
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.12	1.71	125	110.84	0.00	9,052	9,882	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.15	5.09	344	114.24	0.00	11,748	12,822	13420

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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%	12.50%			
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%			11.90%	16.20%				10.20%			11.80%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%					21.00%	100.00%		13.60%					21.30%	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 20-Feb-2013	Previous Index Price 19-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	100.72	-0.027%	-0.185%	-0.496%	-0.496%	0.13	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.88	102.93	-0.046%	0.273%	0.354%	0.354%	0.73	0.89	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.48	106.54	-0.054%	0.152%	0.410%	0.410%	1.17	1.94	1.92
IE0004680173	0468017	8.25 Treas Bnd 2015	116.44	116.50	-0.052%	0.641%	2.773%	2.773%	1.45	2.28	2.25
IE0006857530	0685753	4.6 Treas Bnd 2016	108.33	108.36	-0.028%	0.939%	1.682%	1.682%	1.85	2.90	2.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.02	112.00	0.013%	1.266%	2.253%	2.253%	2.71	4.18	4.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.91	107.92	-0.006%	1.834%	3.286%	3.286%	2.96	5.06	4.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.10	106.15	-0.047%	2.487%	4.857%	4.857%	3.31	5.52	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.59	114.65	-0.057%	2.253%	4.401%	4.401%	3.41	5.66	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	105.86	105.96	-0.092%	2.660%	5.025%	5.025%	3.56	6.08	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.12	109.06	0.060%	3.009%	5.280%	5.280%	3.61	6.49	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.15	109.23	-0.069%	3.627%	6.589%	6.589%	4.40	8.88	8.51

Return Price Performance			Index Price 20-Feb-2013	Previous Index Price 19-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	104.93	-0.012%	0.083%	0.187%	0.187%	0.13	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.27	103.31	-0.036%	0.486%	-2.905%	-2.905%	0.73	0.89	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.51	106.55	-0.042%	-3.709%	-3.321%	-3.321%	1.17	1.94	1.92
IE0004680173	0468017	8.25 Treas Bnd 2015	120.61	120.65	-0.031%	1.005%	3.686%	3.686%	1.45	2.28	2.25
IE0006857530	0685753	4.6 Treas Bnd 2016	112.21	112.23	-0.016%	1.135%	2.217%	2.217%	1.85	2.90	2.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.90	113.87	0.026%	1.516%	2.924%	2.924%	2.71	4.18	4.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.45	109.44	0.005%	2.041%	3.854%	3.854%	2.96	5.06	4.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.08	109.12	-0.034%	2.651%	5.341%	5.341%	3.31	5.52	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.61	116.65	-0.041%	2.504%	5.097%	5.097%	3.41	5.66	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	109.66	109.74	-0.077%	2.802%	5.477%	5.477%	3.56	6.08	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.84	110.76	0.071%	3.224%	5.896%	5.896%	3.61	6.49	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.24	114.30	-0.053%	3.738%	7.027%	7.027%	4.40	8.88	8.51