

Irish Stock Exchange Daily Bond Index Report

Thursday 21 February, 2013

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

Bond Indices Performance

Index	Close Value 21-Feb-2013	Previous Close Value 20-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.39	107.72	-0.307%	1.62%	3.20%	3.20%	7.39%	4.90	4.74	3.48
All Bond Index (Return)	160.23	160.69	-0.288%	1.83%	3.76%	3.76%	60.23%	4.90	4.74	3.48
Under 3 Bond Index (Clean)	101.10	101.10	0.008%	0.11%	0.11%	0.11%	1.10%	0.89	0.88	0.90
Under 3 Bond Index (Return)	141.67	141.64	0.019%	0.35%	0.66%	0.66%	41.67%	0.89	0.88	0.90
Under 5 Bond Index (Clean)	108.08	108.18	-0.092%	0.51%	0.90%	0.90%	8.08%	2.20	2.15	2.04
Under 5 Bond Index (Return)	152.40	152.52	-0.079%	0.74%	1.46%	1.46%	52.40%	2.20	2.15	2.04
Under 10 Bond Index (Clean)	107.56	107.85	-0.272%	1.40%	2.77%	2.77%	7.56%	4.28	4.15	3.16
Under 10 Bond Index (Return)	156.55	156.95	-0.254%	1.62%	3.34%	3.34%	56.55%	4.28	4.15	3.16
5 Plus Bond Index (Clean)	108.78	109.25	-0.430%	2.26%	4.55%	4.55%	8.78%	6.44	6.21	3.76
5 Plus Bond Index (Return)	167.52	168.21	-0.406%	2.47%	5.11%	5.11%	67.52%	6.44	6.21	3.76
10 Plus Bond Index (Clean)	109.28	109.88	-0.541%	3.07%	6.01%	6.01%	9.28%	8.87	8.49	4.47
10 Plus Bond Index (Return)	174.36	175.24	-0.503%	3.22%	6.49%	6.49%	74.36%	8.87	8.49	4.47

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	100.68	4.23	309	104.92	0.00	5,116	5,151	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.93	0.41	37	103.33	0.00	7,599	7,821	7852
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	0.04	3	106.46	0.00	3,635	3,868	3870
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.44	4.19	183	120.63	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	3.89	309	112.10	0.00	10,173	11,008	11404
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.69	1.90	126	113.59	0.00	6,389	7,136	7257
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.46	1.55	126	109.01	0.00	9,268	9,960	10103
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.73	2.99	248	108.72	0.00	7,718	8,161	8391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.18	2.04	126	116.21	0.00	6,767	7,726	7864
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.47	3.81	309	109.28	0.00	11,828	12,474	12925
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.58	1.73	126	110.30	0.00	9,052	9,828	9985
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.56	5.10	345	113.66	0.00	11,748	12,753	13353

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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%					5.50%	31.40%	15.00%	6.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.20%	46.40%	22.40%	9.40%					8.00%	45.90%	22.00%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	23.00%	11.10%	4.70%					3.90%	22.60%	10.80%	4.60%				
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%			9.20%	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	10.20%			11.80%	16.10%				10.10%			11.70%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%				20.90%	100.00%			13.60%				21.30%	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 21-Feb-2013	Previous Index Price 20-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	100.68	100.69	-0.010%	-0.195%	-0.506%	-0.506%	0.11	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.93	102.88	0.049%	0.322%	0.403%	0.403%	0.67	0.89	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.48	-0.052%	0.101%	0.358%	0.358%	1.19	1.94	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.44	116.44	0.000%	0.641%	2.773%	2.773%	1.44	2.28	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.33	-0.115%	0.823%	1.565%	1.565%	1.88	2.90	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.69	112.02	-0.295%	0.967%	1.952%	1.952%	2.78	4.18	4.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.46	107.91	-0.420%	1.406%	2.852%	2.852%	3.04	5.06	4.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.73	106.10	-0.346%	2.133%	4.495%	4.495%	3.37	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.18	114.59	-0.355%	1.890%	4.030%	4.030%	3.47	5.66	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	105.47	105.86	-0.371%	2.279%	4.635%	4.635%	3.62	6.07	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.58	109.12	-0.499%	2.495%	4.754%	4.754%	3.69	6.49	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.56	109.15	-0.541%	3.067%	6.013%	6.013%	4.47	8.87	8.49

Return Price Performance			Index Price 21-Feb-2013	Previous Index Price 20-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	104.92	104.91	0.003%	0.086%	0.190%	0.190%	0.11	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.33	103.27	0.059%	0.545%	-2.848%	-2.848%	0.67	0.89	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	106.51	-0.040%	-3.748%	-3.360%	-3.360%	1.19	1.94	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	120.63	120.61	0.019%	1.024%	3.706%	3.706%	1.44	2.28	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	112.10	112.21	-0.100%	1.034%	2.115%	2.115%	1.88	2.90	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.59	113.90	-0.277%	1.235%	2.639%	2.639%	2.78	4.18	4.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.01	109.45	-0.403%	1.630%	3.436%	3.436%	3.04	5.06	4.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.72	109.08	-0.326%	2.316%	4.997%	4.997%	3.37	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.21	116.61	-0.336%	2.160%	4.744%	4.744%	3.47	5.66	5.47
IE0034074488	3407448	4.5 Treas Bnd 2020	109.28	109.66	-0.347%	2.446%	5.112%	5.112%	3.62	6.07	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.30	110.84	-0.479%	2.730%	5.389%	5.389%	3.69	6.49	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.66	114.24	-0.503%	3.215%	6.489%	6.489%	4.47	8.87	8.49