

Irish Stock Exchange Daily Bond Index Report

Friday 22 February, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Feb-2013	Previous Close Value 21-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.26	107.39	-0.118%	1.50%	3.08%	3.08%	7.26%	4.90	4.73	3.50
All Bond Index (Return)	160.06	160.23	-0.104%	1.73%	3.66%	3.66%	60.06%	4.90	4.73	3.50
Under 3 Bond Index (Clean)	101.07	101.10	-0.036%	0.08%	0.08%	0.08%	1.07%	0.89	0.88	0.93
Under 3 Bond Index (Return)	141.64	141.67	-0.023%	0.33%	0.63%	0.63%	41.64%	0.89	0.88	0.93
Under 5 Bond Index (Clean)	108.01	108.08	-0.064%	0.45%	0.83%	0.83%	8.01%	2.19	2.15	2.06
Under 5 Bond Index (Return)	152.32	152.40	-0.051%	0.69%	1.41%	1.41%	52.32%	2.19	2.15	2.06
Under 10 Bond Index (Clean)	107.44	107.56	-0.111%	1.28%	2.66%	2.66%	7.44%	4.27	4.14	3.18
Under 10 Bond Index (Return)	156.40	156.55	-0.096%	1.52%	3.24%	3.24%	56.40%	4.27	4.14	3.18
5 Plus Bond Index (Clean)	108.61	108.78	-0.150%	2.11%	4.39%	4.39%	8.61%	6.44	6.20	3.78
5 Plus Bond Index (Return)	167.30	167.52	-0.134%	2.33%	4.97%	4.97%	67.30%	6.44	6.20	3.78
10 Plus Bond Index (Clean)	109.09	109.28	-0.172%	2.89%	5.83%	5.83%	9.09%	8.86	8.48	4.48
10 Plus Bond Index (Return)	174.09	174.36	-0.152%	3.06%	6.33%	6.33%	74.09%	8.86	8.48	4.48

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.66	4.25	310	104.90	0.00	5,116	5,150	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.88	0.42	38	103.30	0.00	7,599	7,817	7849
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.40	0.05	4	106.45	0.00	3,635	3,867	3869
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.30	4.22	184	120.52	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.10	3.91	310	112.01	0.00	10,168	10,998	11395
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.59	1.91	127	113.50	0.00	6,389	7,130	7252
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	1.57	127	108.85	0.00	9,268	9,943	10088
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.62	3.00	249	108.62	0.00	7,718	8,152	8384
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.89	2.05	127	115.94	0.00	6,767	7,706	7845
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.31	3.82	310	109.13	0.00	11,828	12,456	12908
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.50	1.74	127	110.24	0.00	9,052	9,821	9979
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.37	5.12	346	113.49	0.00	11,745	12,731	13333

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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%		31.40%	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	8.00%			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%	16.20%				10.20%			11.70%	16.00%			
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 22-Feb-2013	Previous Index Price 21-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	100.66	100.68	-0.025%	-0.220%	-0.531%	-0.531%	0.19	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.88	102.93	-0.047%	0.275%	0.356%	0.356%	0.71	0.88	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.40	106.43	-0.025%	0.075%	0.333%	0.333%	1.20	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.30	116.44	-0.120%	0.520%	2.650%	2.650%	1.49	2.27	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.10	108.20	-0.092%	0.730%	1.471%	1.471%	1.91	2.89	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.69	-0.090%	0.877%	1.860%	1.860%	2.80	4.18	4.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	107.46	-0.155%	1.249%	2.693%	2.693%	3.07	5.05	4.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.62	105.73	-0.104%	2.027%	4.386%	4.386%	3.39	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.89	114.18	-0.254%	1.631%	3.766%	3.766%	3.51	5.65	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	105.31	105.47	-0.147%	2.129%	4.481%	4.481%	3.64	6.07	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.50	108.58	-0.074%	2.419%	4.677%	4.677%	3.70	6.48	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.37	108.56	-0.172%	2.889%	5.830%	5.830%	4.48	8.86	8.48

Return Price Performance			Index Price 22-Feb-2013	Previous Index Price 21-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	104.90	104.92	-0.010%	0.075%	0.180%	0.180%	0.19	0.14	0.14
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.30	103.33	-0.036%	0.509%	-2.883%	-2.883%	0.71	0.88	0.88
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.45	106.46	-0.014%	-3.762%	-3.373%	-3.373%	1.20	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	120.52	120.63	-0.097%	0.926%	3.605%	3.605%	1.49	2.27	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	112.01	112.10	-0.079%	0.954%	2.035%	2.035%	1.91	2.89	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.50	113.59	-0.075%	1.160%	2.563%	2.563%	2.80	4.18	4.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.85	109.01	-0.142%	1.485%	3.289%	3.289%	3.07	5.05	4.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.62	108.72	-0.090%	2.224%	4.902%	4.902%	3.39	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.94	116.21	-0.236%	1.919%	4.497%	4.497%	3.51	5.65	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	109.13	109.28	-0.131%	2.312%	4.974%	4.974%	3.64	6.07	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.24	110.30	-0.061%	2.667%	5.325%	5.325%	3.70	6.48	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.49	113.66	-0.152%	3.058%	6.327%	6.327%	4.48	8.86	8.48