

# Irish Stock Exchange Daily Bond Index Report

Monday 25 February, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
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 info@ise.ie

## Bond Indices Performance

Index	Close Value 25-Feb-2013	Previous Close Value 22-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.44	107.26	0.168%	1.67%	3.25%	3.25%	7.44%	4.90	4.73	3.47
All Bond Index (Return)	160.38	160.06	0.200%	1.93%	3.86%	3.86%	60.38%	4.90	4.73	3.47
Under 3 Bond Index (Clean)	101.06	101.07	-0.004%	0.07%	0.08%	0.08%	1.06%	0.88	0.88	0.92
Under 3 Bond Index (Return)	141.68	141.64	0.030%	0.36%	0.66%	0.66%	41.68%	0.88	0.88	0.92
Under 5 Bond Index (Clean)	108.02	108.01	0.007%	0.45%	0.84%	0.84%	8.02%	2.19	2.15	2.06
Under 5 Bond Index (Return)	152.39	152.32	0.043%	0.73%	1.45%	1.45%	52.39%	2.19	2.15	2.06
Under 10 Bond Index (Clean)	107.57	107.44	0.117%	1.40%	2.78%	2.78%	7.57%	4.27	4.14	3.16
Under 10 Bond Index (Return)	156.64	156.40	0.151%	1.67%	3.40%	3.40%	56.64%	4.27	4.14	3.16
5 Plus Bond Index (Clean)	108.90	108.61	0.261%	2.38%	4.66%	4.66%	8.90%	6.44	6.21	3.74
5 Plus Bond Index (Return)	167.78	167.30	0.290%	2.63%	5.27%	5.27%	67.78%	6.44	6.21	3.74
10 Plus Bond Index (Clean)	109.64	109.09	0.499%	3.40%	6.36%	6.36%	9.64%	8.87	8.49	4.43
10 Plus Bond Index (Return)	174.99	174.09	0.515%	3.59%	6.88%	6.88%	74.99%	8.87	8.49	4.43

## 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	100.65	4.29	313	104.94	0.00	5,116	5,149	5369
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.88	0.45	41	103.32	0.00	7,599	7,817	7851
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.40	0.09	7	106.49	0.00	3,635	3,868	3871
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.25	4.29	187	120.54	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.11	3.95	313	112.05	0.00	10,168	10,993	11394
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.64	1.96	130	113.60	0.00	6,389	7,133	7258
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.40	1.60	130	109.00	0.00	9,268	9,953	10102
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.84	3.04	252	108.88	0.00	7,718	8,169	8403
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.10	2.10	130	116.20	0.00	6,767	7,721	7863
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.57	3.86	313	109.43	0.00	11,828	12,487	12943
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.75	1.78	130	110.53	0.00	9,052	9,844	10005
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.91	5.16	349	114.08	0.00	11,745	12,792	13399

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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	8.10%	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%	16.30%				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%	16.10%				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%					21.40%	100.00%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 25-Feb-2013	Previous Index Price 22-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	100.65	100.66	-0.010%	-0.230%	-0.541%	-0.541%	0.17	0.13	0.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.88	102.88	-0.005%	0.270%	0.351%	0.351%	0.71	0.88	0.87
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.40	106.40	0.005%	0.080%	0.338%	0.338%	1.20	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.25	116.30	-0.043%	0.477%	2.606%	2.606%	1.50	2.27	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.11	108.10	0.002%	0.731%	1.473%	1.473%	1.91	2.89	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.59	0.045%	0.922%	1.906%	1.906%	2.79	4.17	4.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.40	107.29	0.103%	1.352%	2.798%	2.798%	3.05	5.05	4.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.84	105.62	0.204%	2.234%	4.599%	4.599%	3.35	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.10	113.89	0.186%	1.820%	3.959%	3.959%	3.48	5.65	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	105.57	105.31	0.247%	2.381%	4.739%	4.739%	3.60	6.07	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.75	108.50	0.235%	2.660%	4.923%	4.923%	3.66	6.48	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.91	108.37	0.498%	3.402%	6.357%	6.357%	4.43	8.87	8.49

Return Price Performance			Index Price 25-Feb-2013	Previous Index Price 22-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	104.94	104.90	0.030%	0.105%	0.209%	0.209%	0.17	0.13	0.13
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.32	103.30	0.027%	0.536%	-2.856%	-2.856%	0.71	0.88	0.87
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.49	106.45	0.039%	-3.724%	-3.335%	-3.335%	1.20	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	120.54	120.52	0.015%	0.941%	3.621%	3.621%	1.50	2.27	2.24
IE0006857530	0685753	4.6 Treas Bnd 2016	112.05	112.01	0.037%	0.991%	2.072%	2.072%	1.91	2.89	2.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.60	113.50	0.084%	1.244%	2.649%	2.649%	2.79	4.17	4.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.00	108.85	0.135%	1.622%	3.428%	3.428%	3.05	5.05	4.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.88	108.62	0.231%	2.460%	5.144%	5.144%	3.35	5.51	5.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.20	115.94	0.225%	2.148%	4.732%	4.732%	3.48	5.65	5.46
IE0034074488	3407448	4.5 Treas Bnd 2020	109.43	109.13	0.272%	2.590%	5.260%	5.260%	3.60	6.07	5.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.53	110.24	0.269%	2.943%	5.607%	5.607%	3.66	6.48	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.08	113.49	0.515%	3.590%	6.875%	6.875%	4.43	8.87	8.49