

# Irish Stock Exchange Daily Bond Index Report

Wednesday 27 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 27-Feb-2013	Previous Close Value 26-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.14	106.65	0.461%	1.38%	2.96%	2.96%	7.14%	4.88	4.72	3.52
All Bond Index (Return)	159.98	159.25	0.461%	1.68%	3.61%	3.61%	59.98%	4.88	4.72	3.52
Under 3 Bond Index (Clean)	101.08	101.02	0.055%	0.09%	0.09%	0.09%	1.08%	0.87	0.87	0.87
Under 3 Bond Index (Return)	141.73	141.64	0.066%	0.39%	0.70%	0.70%	41.73%	0.87	0.87	0.87
Under 5 Bond Index (Clean)	107.88	107.72	0.144%	0.32%	0.71%	0.71%	7.88%	2.18	2.13	2.11
Under 5 Bond Index (Return)	152.23	152.00	0.153%	0.63%	1.35%	1.35%	52.23%	2.18	2.13	2.11
Under 10 Bond Index (Clean)	107.29	106.91	0.359%	1.14%	2.52%	2.52%	7.29%	4.26	4.13	3.21
Under 10 Bond Index (Return)	156.28	155.72	0.363%	1.44%	3.17%	3.17%	56.28%	4.26	4.13	3.21
5 Plus Bond Index (Clean)	108.50	107.81	0.645%	2.00%	4.28%	4.28%	8.50%	6.43	6.19	3.80
5 Plus Bond Index (Return)	167.23	166.17	0.639%	2.29%	4.93%	4.93%	67.23%	6.43	6.19	3.80
10 Plus Bond Index (Clean)	109.17	107.95	1.128%	2.96%	5.91%	5.91%	9.17%	8.85	8.47	4.48
10 Plus Bond Index (Return)	174.32	172.45	1.090%	3.20%	6.47%	6.47%	74.32%	8.85	8.47	4.48

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	100.59	4.32	315	104.91	0.00	5,116	5,146	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.92	0.47	43	103.39	0.00	7,599	7,821	7857
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.44	0.11	9	106.55	0.00	3,635	3,869	3873
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.18	4.33	189	120.51	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	3.97	315	111.72	0.00	10,168	10,957	11360
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.47	1.99	132	113.45	0.00	6,389	7,122	7249
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.21	1.63	132	108.83	0.00	9,268	9,936	10086
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.53	3.06	254	108.59	0.00	7,718	8,145	8381
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.74	2.13	132	115.87	0.00	6,767	7,696	7840
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.06	3.88	315	108.94	0.00	11,816	12,414	12873
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.30	1.81	132	110.11	0.00	9,057	9,809	9972
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.45	5.19	351	113.64	0.00	11,745	12,738	13348

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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%	9.30%					
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%		31.80%	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%	20.40%				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>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 27-Feb-2013	Previous Index Price 26-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	100.59	100.63	-0.038%	-0.287%	-0.598%	-0.598%	0.20	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	102.83	0.092%	0.317%	0.398%	0.398%	0.61	0.87	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.44	106.33	0.103%	0.115%	0.372%	0.372%	1.16	1.92	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.26	-0.069%	0.417%	2.544%	2.544%	1.49	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.62	0.123%	0.401%	1.140%	1.140%	2.01	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.47	111.04	0.387%	0.766%	1.748%	1.748%	2.82	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.21	106.75	0.428%	1.170%	2.613%	2.613%	3.08	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.53	105.05	0.460%	1.935%	4.292%	4.292%	3.41	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.74	113.27	0.415%	1.495%	3.626%	3.626%	3.53	5.64	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	105.06	104.47	0.570%	1.886%	4.233%	4.233%	3.68	6.05	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.30	107.58	0.666%	2.233%	4.486%	4.486%	3.73	6.47	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.45	107.24	1.128%	2.962%	5.905%	5.905%	4.48	8.85	8.47

Return Price Performance			Index Price 27-Feb-2013	Previous Index Price 26-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	-0.023%	0.076%	0.180%	0.180%	0.20	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.39	103.29	0.103%	0.604%	-2.790%	-2.790%	0.61	0.87	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.55	106.43	0.115%	-3.668%	-3.279%	-3.279%	1.16	1.92	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	120.51	120.57	-0.047%	0.921%	3.600%	3.600%	1.49	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	111.72	111.58	0.130%	0.694%	1.772%	1.772%	2.01	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.45	113.01	0.394%	1.118%	2.520%	2.520%	2.82	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.83	108.36	0.433%	1.466%	3.269%	3.269%	3.08	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.59	108.10	0.457%	2.191%	4.868%	4.868%	3.41	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.87	115.38	0.421%	1.857%	4.433%	4.433%	3.53	5.64	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	108.94	108.34	0.561%	2.136%	4.793%	4.793%	3.68	6.05	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.11	109.38	0.668%	2.547%	5.201%	5.201%	3.73	6.47	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.64	112.42	1.090%	3.196%	6.469%	6.469%	4.48	8.85	8.47