

# Irish Stock Exchange Daily Bond Index Report

Thursday 28 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 28-Feb-2013	Previous Close Value 27-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.29	107.14	0.136%	1.52%	3.10%	3.10%	7.29%	4.88	4.72	3.50
All Bond Index (Return)	160.22	159.98	0.144%	1.82%	3.76%	3.76%	60.22%	4.88	4.72	3.50
Under 3 Bond Index (Clean)	100.99	101.08	-0.087%	0.00%	0.00%	0.00%	0.99%	0.87	0.86	0.96
Under 3 Bond Index (Return)	141.62	141.73	-0.074%	0.32%	0.63%	0.63%	41.62%	0.87	0.86	0.96
Under 5 Bond Index (Clean)	107.96	107.88	0.078%	0.40%	0.79%	0.79%	7.96%	2.18	2.14	2.07
Under 5 Bond Index (Return)	152.36	152.23	0.088%	0.72%	1.44%	1.44%	52.36%	2.18	2.14	2.07
Under 10 Bond Index (Clean)	107.42	107.29	0.117%	1.26%	2.64%	2.64%	7.42%	4.26	4.13	3.18
Under 10 Bond Index (Return)	156.48	156.28	0.126%	1.57%	3.30%	3.30%	56.48%	4.26	4.13	3.18
5 Plus Bond Index (Clean)	108.69	108.50	0.170%	2.18%	4.46%	4.46%	8.69%	6.42	6.19	3.77
5 Plus Bond Index (Return)	167.53	167.23	0.176%	2.47%	5.11%	5.11%	67.53%	6.42	6.19	3.77
10 Plus Bond Index (Clean)	109.45	109.17	0.258%	3.23%	6.18%	6.18%	9.45%	8.85	8.47	4.45
10 Plus Bond Index (Return)	174.78	174.32	0.260%	3.47%	6.75%	6.75%	74.78%	8.85	8.47	4.45

## 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	100.57	4.33	316	104.90	0.00	5,116	5,145	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.77	0.48	44	103.26	0.00	7,599	7,809	7846
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.38	0.12	10	106.50	0.00	3,633	3,867	3871
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.20	4.35	190	120.55	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.96	3.98	316	111.94	0.00	10,168	10,978	11383
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.79	2.00	133	113.79	0.00	6,389	7,142	7271
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	1.64	133	108.93	0.00	9,268	9,944	10096
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.72	3.07	255	108.80	0.00	7,718	8,160	8397
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.97	2.15	133	116.12	0.00	6,767	7,712	7857
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.24	3.90	316	109.13	0.00	11,816	12,435	12895
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.41	1.82	133	110.23	0.00	9,057	9,819	9984
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.73	5.21	352	113.94	0.00	11,745	12,771	13382

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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%	22.30%	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%	4.70%					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	7.50%		20.40%	8.60%					7.40%		20.30%	8.60%				
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	8.10%			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%			11.70%	15.90%			
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 28-Feb-2013	Previous Index Price 27-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	100.57	100.59	-0.020%	-0.307%	-0.618%	-0.618%	0.26	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.77	102.92	-0.146%	0.171%	0.252%	0.252%	0.77	0.87	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.38	106.44	-0.058%	0.056%	0.314%	0.314%	1.19	1.92	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	116.18	0.017%	0.434%	2.561%	2.561%	1.47	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	107.96	107.75	0.193%	0.594%	1.335%	1.335%	1.95	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.79	111.47	0.292%	1.060%	2.045%	2.045%	2.75	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	107.21	0.082%	1.253%	2.697%	2.697%	3.07	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.72	105.53	0.185%	2.123%	4.485%	4.485%	3.37	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.97	113.74	0.205%	1.703%	3.839%	3.839%	3.50	5.64	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	105.24	105.06	0.169%	2.059%	4.410%	4.410%	3.65	6.05	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.41	108.30	0.104%	2.339%	4.595%	4.595%	3.71	6.47	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.73	108.45	0.258%	3.228%	6.179%	6.179%	4.45	8.85	8.47

Return Price Performance			Index Price 28-Feb-2013	Previous Index Price 27-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	104.91	-0.006%	0.071%	0.175%	0.175%	0.26	0.12	0.12
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.26	103.39	-0.134%	0.469%	-2.921%	-2.921%	0.77	0.87	0.86
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.50	106.55	-0.047%	-3.713%	-3.324%	-3.324%	1.19	1.92	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	120.55	120.51	0.036%	0.957%	3.637%	3.637%	1.47	2.25	2.22
IE0006857530	0685753	4.6 Treas Bnd 2016	111.94	111.72	0.197%	0.892%	1.972%	1.972%	1.95	2.88	2.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.79	113.45	0.300%	1.421%	2.827%	2.827%	2.75	4.16	4.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.93	108.83	0.092%	1.559%	3.364%	3.364%	3.07	5.04	4.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.80	108.59	0.191%	2.386%	5.068%	5.068%	3.37	5.49	5.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.12	115.87	0.214%	2.075%	4.656%	4.656%	3.50	5.64	5.45
IE0034074488	3407448	4.5 Treas Bnd 2020	109.13	108.94	0.173%	2.313%	4.975%	4.975%	3.65	6.05	5.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.23	110.11	0.114%	2.665%	5.322%	5.322%	3.71	6.47	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.94	113.64	0.260%	3.464%	6.745%	6.745%	4.45	8.85	8.47