

Irish Stock Exchange Daily Bond Index Report

Friday 1 February, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 01-Feb-2013	Previous Close Value 31-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.81	105.68	0.124%	0.12%	1.68%	1.68%	5.81%	4.91	4.73	3.79
All Bond Index (Return)	157.55	157.34	0.133%	0.13%	2.03%	2.03%	57.55%	4.91	4.73	3.79
Under 3 Bond Index (Clean)	101.09	100.99	0.096%	0.10%	0.10%	0.10%	1.09%	0.94	0.93	1.11
Under 3 Bond Index (Return)	141.32	141.17	0.106%	0.11%	0.41%	0.41%	41.32%	0.94	0.93	1.11
Under 5 Bond Index (Clean)	107.65	107.53	0.116%	0.12%	0.50%	0.50%	7.65%	2.24	2.19	2.27
Under 5 Bond Index (Return)	151.46	151.28	0.125%	0.12%	0.84%	0.84%	51.46%	2.24	2.19	2.27
Under 10 Bond Index (Clean)	106.22	106.08	0.138%	0.14%	1.50%	1.50%	6.22%	4.30	4.16	3.46
Under 10 Bond Index (Return)	154.29	154.06	0.147%	0.15%	1.85%	1.85%	54.29%	4.30	4.16	3.46
5 Plus Bond Index (Clean)	106.51	106.37	0.128%	0.13%	2.36%	2.36%	6.51%	6.47	6.22	4.09
5 Plus Bond Index (Return)	163.71	163.49	0.137%	0.14%	2.72%	2.72%	63.71%	6.47	6.22	4.09
10 Plus Bond Index (Clean)	106.06	106.03	0.031%	0.03%	2.89%	2.89%	6.06%	8.86	8.46	4.80
10 Plus Bond Index (Return)	169.00	168.92	0.044%	0.04%	3.22%	3.22%	69.00%	8.86	8.46	4.80

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	100.89	3.96	289	104.85	0.00	5,116	5,162	5364
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.74	0.19	17	102.92	0.00	7,599	7,806	7821
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.46	4.30	349	110.76	0.00	3,645	3,880	4037
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.85	3.74	163	119.58	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.50	3.64	289	111.14	0.00	10,168	10,931	11301
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.72	1.60	106	112.32	0.00	6,389	7,074	7176
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	1.31	106	107.41	0.00	9,256	9,821	9942
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.66	2.75	228	106.41	0.00	7,700	7,982	8193
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.26	1.71	106	113.97	0.00	6,767	7,596	7712
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.26	3.56	289	106.82	0.00	11,827	12,212	12634
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.14	1.45	106	107.59	0.00	9,052	9,608	9739
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.36	4.81	325	110.17	0.00	11,745	12,375	12940

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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	5.50%	30.60%	14.80%	6.30%					5.50%	31.10%	15.00%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					8.10%	45.40%	21.90%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	23.00%	11.10%	4.70%					4.20%	23.40%	11.30%	4.80%				
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	11.60%		31.40%	13.30%					11.70%		31.60%	13.50%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.30%	8.60%					7.40%		20.10%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.50%				10.30%			11.80%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.70%	13.40%				8.50%			9.80%	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%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	20.50%				13.00%			15.10%	20.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.10%				10.10%			11.60%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%			13.40%				21.20%	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 01-Feb-2013	Previous Index Price 31-Jan-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.89	100.88	0.013%	0.013%	-0.298%	-0.298%	0.39	0.20	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.74	102.60	0.134%	0.134%	0.215%	0.215%	1.06	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	106.32	0.132%	0.132%	0.389%	0.389%	1.26	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	115.70	0.129%	0.129%	2.250%	2.250%	1.79	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	107.50	107.32	0.163%	0.163%	0.900%	0.900%	2.15	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.72	110.62	0.092%	0.092%	1.068%	1.068%	3.01	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	105.97	0.132%	0.132%	1.560%	1.560%	3.30	5.11	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.66	103.53	0.128%	0.128%	2.444%	2.444%	3.74	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.26	112.06	0.177%	0.177%	2.281%	2.281%	3.79	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	103.26	103.12	0.141%	0.141%	2.448%	2.448%	3.97	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.14	105.94	0.194%	0.194%	2.402%	2.402%	4.05	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.36	105.33	0.031%	0.031%	2.891%	2.891%	4.80	8.86	8.46

Return Price Performance			Index Price 01-Feb-2013	Previous Index Price 31-Jan-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.85	104.83	0.025%	0.025%	0.129%	0.129%	0.39	0.20	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	102.77	0.144%	0.144%	-3.235%	-3.235%	1.06	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.76	110.61	0.137%	0.137%	0.542%	0.542%	1.26	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	119.58	119.41	0.143%	0.143%	2.802%	2.802%	1.79	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	111.14	110.95	0.169%	0.169%	1.241%	1.241%	2.15	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.32	112.20	0.104%	0.104%	1.493%	1.493%	3.01	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.41	107.26	0.142%	0.142%	1.921%	1.921%	3.30	5.11	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.41	106.26	0.136%	0.136%	2.760%	2.760%	3.74	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.97	113.76	0.188%	0.188%	2.722%	2.722%	3.79	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	106.82	106.67	0.147%	0.147%	2.753%	2.753%	3.97	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.59	107.37	0.204%	0.204%	2.798%	2.798%	4.05	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.17	110.12	0.044%	0.044%	3.216%	3.216%	4.80	8.86	8.46