

Irish Stock Exchange Daily Bond Index Report

Monday 4 February, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Feb-2013	Previous Close Value 01-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.43	105.81	-0.359%	-0.24%	1.32%	1.32%	5.43%	4.90	4.72	3.86
All Bond Index (Return)	157.06	157.55	-0.314%	-0.18%	1.71%	1.71%	57.06%	4.90	4.72	3.86
Under 3 Bond Index (Clean)	101.09	101.09	0.003%	0.10%	0.10%	0.10%	1.09%	0.93	0.92	1.10
Under 3 Bond Index (Return)	141.38	141.32	0.038%	0.14%	0.45%	0.45%	41.38%	0.93	0.92	1.10
Under 5 Bond Index (Clean)	107.58	107.65	-0.073%	0.04%	0.43%	0.43%	7.58%	2.23	2.18	2.30
Under 5 Bond Index (Return)	151.41	151.46	-0.036%	0.09%	0.80%	0.80%	51.41%	2.23	2.18	2.30
Under 10 Bond Index (Clean)	105.89	106.22	-0.312%	-0.17%	1.18%	1.18%	5.89%	4.29	4.14	3.53
Under 10 Bond Index (Return)	153.87	154.29	-0.269%	-0.12%	1.57%	1.57%	53.87%	4.29	4.14	3.53
5 Plus Bond Index (Clean)	105.95	106.51	-0.526%	-0.40%	1.82%	1.82%	5.95%	6.46	6.20	4.17
5 Plus Bond Index (Return)	162.94	163.71	-0.475%	-0.34%	2.23%	2.23%	62.94%	6.46	6.20	4.17
10 Plus Bond Index (Clean)	105.35	106.06	-0.669%	-0.64%	2.20%	2.20%	5.35%	8.85	8.44	4.88
10 Plus Bond Index (Return)	167.98	169.00	-0.600%	-0.56%	2.60%	2.60%	67.98%	8.85	8.44	4.88

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	100.91	4.00	292	104.91	0.00	5,116	5,163	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.75	0.22	20	102.97	0.00	7,599	7,808	7824
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.42	4.34	352	110.76	0.00	3,645	3,879	4037
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.90	3.80	166	119.70	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.39	3.68	292	111.07	0.00	10,168	10,919	11294
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.49	1.64	109	112.13	0.00	6,389	7,059	7164
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.80	1.34	109	107.14	0.00	9,256	9,792	9916
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.10	2.79	231	105.89	0.00	7,700	7,939	8153
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.61	1.76	109	113.37	0.00	6,767	7,552	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.78	3.60	292	106.38	0.00	11,827	12,155	12581
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.50	1.49	109	106.99	0.00	9,052	9,549	9685
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.66	4.85	328	109.51	0.00	11,745	12,292	12862

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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%					5.60%	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%		31.30%	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	8.40%			9.70%	13.40%				8.40%			9.70%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	12.70%				7.90%			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%			15.00%	20.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	16.10%				10.00%			11.60%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.70%	100.00%			13.30%				21.10%	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 04-Feb-2013	Previous Index Price 01-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	100.91	100.89	0.017%	0.030%	-0.282%	-0.282%	0.24	0.19	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.75	102.74	0.015%	0.148%	0.229%	0.229%	1.03	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.42	106.46	-0.038%	0.094%	0.352%	0.352%	1.28	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.90	115.85	0.046%	0.175%	2.297%	2.297%	1.76	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	107.39	107.50	-0.102%	0.061%	0.797%	0.797%	2.18	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.49	110.72	-0.210%	-0.118%	0.856%	0.856%	3.06	4.23	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.80	106.11	-0.292%	-0.160%	1.263%	1.263%	3.36	5.10	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.10	103.66	-0.538%	-0.411%	1.893%	1.893%	3.84	5.55	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.61	112.26	-0.575%	-0.399%	1.693%	1.693%	3.89	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	102.78	103.26	-0.467%	-0.327%	1.969%	1.969%	4.05	6.10	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.50	106.14	-0.608%	-0.415%	1.780%	1.780%	4.15	6.52	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.66	105.36	-0.669%	-0.638%	2.202%	2.202%	4.88	8.85	8.44

Return Price Performance			Index Price 04-Feb-2013	Previous Index Price 01-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	104.85	0.056%	0.081%	0.185%	0.185%	0.24	0.19	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.97	102.92	0.047%	0.191%	-3.190%	-3.190%	1.03	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.76	110.76	-0.003%	0.135%	0.539%	0.539%	1.28	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	119.70	119.58	0.102%	0.245%	2.907%	2.907%	1.76	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	111.07	111.14	-0.065%	0.104%	1.175%	1.175%	2.18	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.13	112.32	-0.166%	-0.062%	1.324%	1.324%	3.06	4.23	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.14	107.41	-0.254%	-0.113%	1.662%	1.662%	3.36	5.10	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.89	106.41	-0.490%	-0.354%	2.257%	2.257%	3.84	5.55	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.37	113.97	-0.524%	-0.337%	2.184%	2.184%	3.89	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	106.38	106.82	-0.417%	-0.270%	2.325%	2.325%	4.05	6.10	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.99	107.59	-0.561%	-0.359%	2.220%	2.220%	4.15	6.52	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.51	110.17	-0.600%	-0.557%	2.597%	2.597%	4.88	8.85	8.44