

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 February, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Feb-2013	Previous Close Value 04-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.72	105.43	0.279%	0.04%	1.60%	1.60%	5.72%	4.90	4.72	3.80
All Bond Index (Return)	157.51	157.06	0.284%	0.10%	2.00%	2.00%	57.51%	4.90	4.72	3.80
Under 3 Bond Index (Clean)	101.09	101.09	0.002%	0.10%	0.10%	0.10%	1.09%	0.93	0.92	1.09
Under 3 Bond Index (Return)	141.40	141.38	0.013%	0.16%	0.46%	0.46%	41.40%	0.93	0.92	1.09
Under 5 Bond Index (Clean)	107.66	107.58	0.075%	0.12%	0.50%	0.50%	7.66%	2.23	2.18	2.26
Under 5 Bond Index (Return)	151.54	151.41	0.085%	0.17%	0.89%	0.89%	51.54%	2.23	2.18	2.26
Under 10 Bond Index (Clean)	106.16	105.89	0.255%	0.08%	1.44%	1.44%	6.16%	4.29	4.15	3.48
Under 10 Bond Index (Return)	154.27	153.87	0.261%	0.14%	1.84%	1.84%	54.27%	4.29	4.15	3.48
5 Plus Bond Index (Clean)	106.37	105.95	0.398%	0.00%	2.23%	2.23%	6.37%	6.46	6.21	4.11
5 Plus Bond Index (Return)	163.59	162.94	0.400%	0.06%	2.64%	2.64%	63.59%	6.46	6.21	4.11
10 Plus Bond Index (Clean)	105.82	105.35	0.439%	-0.20%	2.65%	2.65%	5.82%	8.85	8.45	4.83
10 Plus Bond Index (Return)	168.71	167.98	0.434%	-0.12%	3.04%	3.04%	68.71%	8.85	8.45	4.83

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	100.90	4.01	293	104.92	0.00	5,116	5,162	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.77	0.23	21	103.00	0.00	7,599	7,809	7827
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.39	4.35	353	110.74	0.00	3,645	3,878	4036
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.81	3.83	167	119.64	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.51	3.69	293	111.20	0.00	10,168	10,932	11307
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.70	1.66	110	112.36	0.00	6,389	7,073	7179
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	1.36	110	107.47	0.00	9,256	9,821	9947
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.51	2.80	232	106.30	0.00	7,700	7,970	8185
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.10	1.78	110	113.88	0.00	6,771	7,585	7706
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.15	3.61	293	106.76	0.00	11,831	12,199	12626
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.99	1.51	110	107.50	0.00	9,052	9,594	9731
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.12	4.87	329	109.99	0.00	11,745	12,346	12918

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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%		31.70%	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%			11.90%	16.30%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			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%			9.20%	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%			15.00%	20.70%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 05-Feb-2013	Previous Index Price 04-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	100.90	100.91	-0.007%	0.023%	-0.289%	-0.289%	0.22	0.19	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.77	102.75	0.022%	0.171%	0.252%	0.252%	1.00	0.93	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.39	106.42	-0.026%	0.068%	0.325%	0.325%	1.29	1.91	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	115.81	115.90	-0.078%	0.097%	2.217%	2.217%	1.79	2.32	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016	107.51	107.39	0.115%	0.175%	0.912%	0.912%	2.14	2.95	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.70	110.49	0.190%	0.072%	1.048%	1.048%	3.02	4.23	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	105.80	0.298%	0.137%	1.565%	1.565%	3.30	5.10	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.51	103.10	0.396%	-0.016%	2.296%	2.296%	3.77	5.55	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.10	111.61	0.436%	0.036%	2.137%	2.137%	3.81	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	103.15	102.78	0.360%	0.032%	2.336%	2.336%	3.99	6.10	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.99	105.50	0.469%	0.052%	2.258%	2.258%	4.07	6.52	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.12	104.66	0.440%	-0.201%	2.651%	2.651%	4.83	8.85	8.45

Return Price Performance			Index Price 05-Feb-2013	Previous Index Price 04-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	104.92	104.91	0.006%	0.087%	0.191%	0.191%	0.22	0.19	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.00	102.97	0.033%	0.224%	-3.158%	-3.158%	1.00	0.93	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.74	110.76	-0.014%	0.121%	0.526%	0.526%	1.29	1.91	1.88
IE0004680173	0468017	8.25 Treas Bnd 2015	119.64	119.70	-0.056%	0.189%	2.849%	2.849%	1.79	2.32	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016	111.20	111.07	0.122%	0.225%	1.298%	1.298%	2.14	2.95	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.36	112.13	0.201%	0.138%	1.527%	1.527%	3.02	4.23	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.47	107.14	0.305%	0.192%	1.973%	1.973%	3.30	5.10	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.30	105.89	0.396%	0.040%	2.662%	2.662%	3.77	5.55	5.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.88	113.37	0.445%	0.106%	2.638%	2.638%	3.81	5.69	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	106.76	106.38	0.359%	0.088%	2.692%	2.692%	3.99	6.10	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.50	106.99	0.476%	0.115%	2.707%	2.707%	4.07	6.52	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.99	109.51	0.434%	-0.125%	3.042%	3.042%	4.83	8.85	8.45