

# Irish Stock Exchange Daily Bond Index Report

Thursday 7 February, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 07-Feb-2013	Previous Close Value 06-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.76	105.73	0.022%	0.08%	1.63%	1.63%	5.76%	4.89	4.71	3.79
All Bond Index (Return)	157.60	157.54	0.034%	0.16%	2.06%	2.06%	57.60%	4.89	4.71	3.79
Under 3 Bond Index (Clean)	101.09	101.06	0.025%	0.10%	0.10%	0.10%	1.09%	0.92	0.91	1.06
Under 3 Bond Index (Return)	141.42	141.37	0.036%	0.18%	0.48%	0.48%	41.42%	0.92	0.91	1.06
Under 5 Bond Index (Clean)	107.68	107.64	0.042%	0.14%	0.53%	0.53%	7.68%	2.22	2.17	2.24
Under 5 Bond Index (Return)	151.61	151.53	0.053%	0.22%	0.94%	0.94%	51.61%	2.22	2.17	2.24
Under 10 Bond Index (Clean)	106.20	106.18	0.020%	0.11%	1.47%	1.47%	6.20%	4.28	4.14	3.46
Under 10 Bond Index (Return)	154.36	154.31	0.032%	0.19%	1.90%	1.90%	54.36%	4.28	4.14	3.46
5 Plus Bond Index (Clean)	106.41	106.40	0.010%	0.04%	2.27%	2.27%	6.41%	6.45	6.20	4.11
5 Plus Bond Index (Return)	163.69	163.65	0.022%	0.12%	2.70%	2.70%	63.69%	6.45	6.20	4.11
10 Plus Bond Index (Clean)	105.86	105.82	0.033%	-0.16%	2.69%	2.69%	5.86%	8.84	8.44	4.83
10 Plus Bond Index (Return)	168.82	168.75	0.046%	-0.06%	3.11%	3.11%	68.82%	8.84	8.44	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	100.86	4.04	295	104.90	0.00	5,116	5,160	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.78	0.25	23	103.03	0.00	7,599	7,809	7829
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	4.38	355	110.81	0.00	3,645	3,879	4039
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.75	3.87	169	119.62	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	3.72	295	111.31	0.00	10,168	10,940	11318
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.71	1.69	112	112.39	0.00	6,389	7,073	7181
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.18	1.38	112	107.56	0.00	9,256	9,828	9956
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.63	2.82	234	106.45	0.00	7,700	7,980	8197
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.20	1.81	112	114.01	0.00	6,771	7,597	7719
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.12	3.64	295	106.76	0.00	11,813	12,200	12630
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.97	1.53	112	107.50	0.00	9,052	9,592	9731
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.16	4.90	331	110.06	0.00	11,757	12,351	12927

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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	8.50%			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%	12.80%				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%	100%

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## Bond Index Constituent

Clean Price Performance			Index Price 07-Feb-2013	Previous Index Price 06-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	100.86	100.88	-0.020%	-0.025%	-0.336%	-0.336%	0.19	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.78	102.73	0.046%	0.173%	0.254%	0.254%	0.97	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.39	0.042%	0.105%	0.363%	0.363%	1.25	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	115.75	115.71	0.035%	0.045%	2.164%	2.164%	1.79	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.51	0.079%	0.252%	0.989%	0.989%	2.10	2.94	2.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.71	110.68	0.024%	0.079%	1.054%	1.054%	3.01	4.21	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.18	106.13	0.050%	0.206%	1.635%	1.635%	3.29	5.09	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.63	103.54	0.087%	0.104%	2.419%	2.419%	3.74	5.54	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.20	112.16	0.037%	0.125%	2.228%	2.228%	3.79	5.68	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	103.12	103.20	-0.070%	0.008%	2.312%	2.312%	3.99	6.09	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.97	106.02	-0.045%	0.033%	2.238%	2.238%	4.08	6.51	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.16	105.13	0.033%	-0.161%	2.692%	2.692%	4.83	8.84	8.44

Return Price Performance			Index Price 07-Feb-2013	Previous Index Price 06-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	104.90	-0.006%	0.068%	0.172%	0.172%	0.19	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.03	102.97	0.056%	0.247%	-3.136%	-3.136%	0.97	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.81	110.75	0.052%	0.180%	0.585%	0.585%	1.25	1.90	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	119.62	119.56	0.053%	0.178%	2.837%	2.837%	1.79	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	111.31	111.21	0.088%	0.323%	1.396%	1.396%	2.10	2.94	2.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.39	112.35	0.038%	0.172%	1.561%	1.561%	3.01	4.21	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.56	107.50	0.060%	0.282%	2.065%	2.065%	3.29	5.09	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.45	106.35	0.096%	0.181%	2.805%	2.805%	3.74	5.54	5.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.01	113.95	0.051%	0.222%	2.757%	2.757%	3.79	5.68	5.48
IE0034074488	3407448	4.5 Treas Bnd 2020	106.76	106.82	-0.057%	0.087%	2.691%	2.691%	3.99	6.09	5.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.50	107.54	-0.032%	0.122%	2.713%	2.713%	4.08	6.51	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.06	110.01	0.045%	-0.060%	3.109%	3.109%	4.83	8.84	8.44