

# Irish Stock Exchange Daily Bond Index Report

Friday 8 February, 2013

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## Bond Indices Performance

| Index                        | Close Value<br>08-Feb-2013 | Previous<br>Close Value<br>07-Feb-2013 | % Change | Performance |       |       |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|-------|-------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD   | YTD   | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 107.03                     | 105.76                                 | 1.208%   | 1.29%       | 2.86% | 2.86% | 7.03%                         | 4.91                 | 4.75                 | 3.55                 |
| All Bond Index (Return)      | 159.47                     | 157.60                                 | 1.190%   | 1.35%       | 3.27% | 3.27% | 59.47%                        | 4.91                 | 4.75                 | 3.55                 |
| Under 3 Bond Index (Clean)   | 101.17                     | 101.09                                 | 0.085%   | 0.18%       | 0.18% | 0.18% | 1.17%                         | 0.92                 | 0.91                 | 0.96                 |
| Under 3 Bond Index (Return)  | 141.56                     | 141.42                                 | 0.095%   | 0.27%       | 0.58% | 0.58% | 41.56%                        | 0.92                 | 0.91                 | 0.96                 |
| Under 5 Bond Index (Clean)   | 108.23                     | 107.68                                 | 0.512%   | 0.65%       | 1.04% | 1.04% | 8.23%                         | 2.22                 | 2.18                 | 2.01                 |
| Under 5 Bond Index (Return)  | 152.38                     | 151.61                                 | 0.511%   | 0.73%       | 1.45% | 1.45% | 52.38%                        | 2.22                 | 2.18                 | 2.01                 |
| Under 10 Bond Index (Clean)  | 107.32                     | 106.20                                 | 1.057%   | 1.17%       | 2.54% | 2.54% | 7.32%                         | 4.30                 | 4.16                 | 3.22                 |
| Under 10 Bond Index (Return) | 155.97                     | 154.36                                 | 1.044%   | 1.24%       | 2.96% | 2.96% | 55.97%                        | 4.30                 | 4.16                 | 3.22                 |
| 5 Plus Bond Index (Clean)    | 108.13                     | 106.41                                 | 1.617%   | 1.66%       | 3.92% | 3.92% | 8.13%                         | 6.47                 | 6.23                 | 3.86                 |
| 5 Plus Bond Index (Return)   | 166.29                     | 163.69                                 | 1.587%   | 1.71%       | 4.33% | 4.33% | 66.29%                        | 6.47                 | 6.23                 | 3.86                 |
| 10 Plus Bond Index (Clean)   | 108.21                     | 105.86                                 | 2.220%   | 2.05%       | 4.97% | 4.97% | 8.21%                         | 8.88                 | 8.49                 | 4.58                 |
| 10 Plus Bond Index (Return)  | 172.43                     | 168.82                                 | 2.135%   | 2.07%       | 5.31% | 5.31% | 72.43%                        | 8.88                 | 8.49                 | 4.58                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |        |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013  | 18-Apr-13        | 5      | Annual              | 100.84         | 4.06       | 296             | 104.89         | 0.00 | 5,116                 | 5,159       | 5367        |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4      | Annual              | 102.84         | 0.26       | 24              | 103.11         | 0.00 | 7,599                 | 7,815       | 7835        |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5    | Annual              | 106.70         | 4.39       | 356             | 111.09         | 0.00 | 3,645                 | 3,889       | 4049        |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25   | Annual              | 116.37         | 3.84       | 170             | 120.21         | 0.00 | 7                     | 9           | 9           |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6    | Annual              | 108.49         | 3.73       | 296             | 112.22         | 0.00 | 10,168                | 11,031      | 11411       |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5    | Annual              | 111.85         | 1.70       | 113             | 113.55         | 0.00 | 6,389                 | 7,146       | 7255        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 107.48         | 1.39       | 113             | 108.88         | 0.00 | 9,256                 | 9,948       | 10077       |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 105.33         | 2.83       | 235             | 108.16         | 0.00 | 7,700                 | 8,110       | 8328        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 113.69         | 1.83       | 113             | 115.51         | 0.00 | 6,771                 | 7,697       | 7821        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 104.71         | 3.65       | 296             | 108.36         | 0.00 | 11,813                | 12,370      | 12801       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 107.62         | 1.55       | 113             | 109.17         | 0.00 | 9,052                 | 9,742       | 9882        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 107.50         | 4.91       | 332             | 112.41         | 0.00 | 11,757                | 12,638      | 13216       |

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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%   | 31.10%   | 14.90% | 6.30%   |        |         |      |      |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | Yes      | Yes     | Yes     | Yes      | No     | No      | 8.20%                 | 46.30%  | 22.30%  | 9.40%    |        |         |                        |         | 8.00%   | 45.40%   | 21.80% | 9.20%   |        |         |      |      |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | Yes      | Yes     | Yes     | Yes      | No     | No      | 4.10%                 | 23.10%  | 11.10%  | 4.70%    |        |         |                        |         | 4.10%   | 23.50%   | 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      | 11.50%                |         | 31.50%  | 13.30%   |        |         |                        |         | 11.60%  |          | 31.80% | 13.50%  |        |         |      |      |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | Yes      | No      | Yes     | Yes      | No     | No      | 7.50%                 |         | 20.40%  | 8.60%    |        |         |                        |         | 7.40%   |          | 20.20% | 8.60%   |        |         |      |      |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes      | No      | No      | Yes      | Yes    | No      | 10.40%                |         |         | 12.00%   | 16.40% |         |                        |         | 10.30%  |          |        | 11.90%  | 16.20% |         |      |      |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | Yes      | No      | No      | Yes      | Yes    | No      | 8.50%                 |         |         | 9.80%    | 13.40% |         |                        |         | 8.50%   |          |        | 9.80%   | 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%   | 12.60% |         |      |      |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 12.90%                |         |         | 14.90%   | 20.40% |         |                        |         | 13.10%  |          |        | 15.10%  | 20.60% |         |      |      |
| 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     | 13.20%                |         |         |          | 20.90% | 100.00% |                        |         | 13.50%  |          |        |         | 21.30% | 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<br>08-Feb-2013 | Previous<br>Index Price<br>07-Feb-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0031256328            | 3125632 | 5.0 Treas Bnd 2013  | 100.84                     | 100.86                                 | -0.017%     | -0.042%     | -0.353% | -0.353% | 0.21                 | 0.18                 | 0.18                 |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 102.84                     | 102.78                                 | 0.066%      | 0.239%      | 0.320%  | 0.320%  | 0.88                 | 0.92                 | 0.91                 |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 106.70                     | 106.43                                 | 0.257%      | 0.362%      | 0.620%  | 0.620%  | 1.12                 | 1.89                 | 1.87                 |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 116.37                     | 115.75                                 | 0.536%      | 0.581%      | 2.711%  | 2.711%  | 1.55                 | 2.31                 | 2.28                 |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 108.49                     | 107.59                                 | 0.832%      | 1.086%      | 1.829%  | 1.829%  | 1.82                 | 2.93                 | 2.88                 |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 111.85                     | 110.71                                 | 1.032%      | 1.112%      | 2.098%  | 2.098%  | 2.76                 | 4.21                 | 4.10                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 107.48                     | 106.18                                 | 1.224%      | 1.433%      | 2.879%  | 2.879%  | 3.04                 | 5.09                 | 4.94                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 105.33                     | 103.63                                 | 1.633%      | 1.739%      | 4.092%  | 4.092%  | 3.45                 | 5.54                 | 5.36                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 113.69                     | 112.20                                 | 1.324%      | 1.450%      | 3.581%  | 3.581%  | 3.56                 | 5.69                 | 5.49                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 104.71                     | 103.12                                 | 1.542%      | 1.550%      | 3.889%  | 3.889%  | 3.74                 | 6.10                 | 5.88                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 107.62                     | 105.97                                 | 1.557%      | 1.591%      | 3.830%  | 3.830%  | 3.83                 | 6.52                 | 6.28                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 107.50                     | 105.16                                 | 2.220%      | 2.055%      | 4.973%  | 4.973%  | 4.58                 | 8.88                 | 8.49                 |

| Return Price Performance |         |                     | Index Price<br>08-Feb-2013 | Previous<br>Index Price<br>07-Feb-2013 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE0031256328             | 3125632 | 5.0 Treas Bnd 2013  | 104.89                     | 104.90                                 | -0.003%     | 0.065%      | 0.169%  | 0.169%  | 0.21                 | 0.18                 | 0.18                 |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.11                     | 103.03                                 | 0.077%      | 0.324%      | -3.061% | -3.061% | 0.88                 | 0.92                 | 0.91                 |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 111.09                     | 110.81                                 | 0.257%      | 0.438%      | 0.843%  | 0.843%  | 1.12                 | 1.89                 | 1.87                 |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 120.21                     | 119.62                                 | 0.492%      | 0.671%      | 3.343%  | 3.343%  | 1.55                 | 2.31                 | 2.28                 |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 112.22                     | 111.31                                 | 0.815%      | 1.140%      | 2.223%  | 2.223%  | 1.82                 | 2.93                 | 2.88                 |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 113.55                     | 112.39                                 | 1.030%      | 1.204%      | 2.608%  | 2.608%  | 2.76                 | 4.21                 | 4.10                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 108.88                     | 107.56                                 | 1.221%      | 1.507%      | 3.311%  | 3.311%  | 3.04                 | 5.09                 | 4.94                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 108.16                     | 106.45                                 | 1.602%      | 1.785%      | 4.452%  | 4.452%  | 3.45                 | 5.54                 | 5.36                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 115.51                     | 114.01                                 | 1.317%      | 1.543%      | 4.111%  | 4.111%  | 3.56                 | 5.69                 | 5.49                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 108.36                     | 106.76                                 | 1.502%      | 1.590%      | 4.233%  | 4.233%  | 3.74                 | 6.10                 | 5.88                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 109.17                     | 107.50                                 | 1.548%      | 1.672%      | 4.303%  | 4.303%  | 3.83                 | 6.52                 | 6.28                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 112.41                     | 110.06                                 | 2.135%      | 2.074%      | 5.311%  | 5.311%  | 4.58                 | 8.88                 | 8.49                 |