

Irish Stock Exchange Daily Bond Index Report

Monday 11 February, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Feb-2013	Previous Close Value 08-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.14	107.03	0.095%	1.38%	2.96%	2.96%	7.14%	4.91	4.75	3.53
All Bond Index (Return)	159.68	159.47	0.129%	1.48%	3.41%	3.41%	59.68%	4.91	4.75	3.53
Under 3 Bond Index (Clean)	101.16	101.17	-0.008%	0.17%	0.18%	0.18%	1.16%	0.92	0.91	0.96
Under 3 Bond Index (Return)	141.59	141.56	0.027%	0.30%	0.60%	0.60%	41.59%	0.92	0.91	0.96
Under 5 Bond Index (Clean)	108.21	108.23	-0.017%	0.64%	1.02%	1.02%	8.21%	2.22	2.18	2.02
Under 5 Bond Index (Return)	152.41	152.38	0.019%	0.75%	1.47%	1.47%	52.41%	2.22	2.18	2.02
Under 10 Bond Index (Clean)	107.42	107.32	0.090%	1.26%	2.64%	2.64%	7.42%	4.29	4.16	3.20
Under 10 Bond Index (Return)	156.16	155.97	0.124%	1.37%	3.09%	3.09%	56.16%	4.29	4.16	3.20
5 Plus Bond Index (Clean)	108.30	108.13	0.160%	1.82%	4.09%	4.09%	8.30%	6.47	6.23	3.83
5 Plus Bond Index (Return)	166.61	166.29	0.192%	1.91%	4.53%	4.53%	66.61%	6.47	6.23	3.83
10 Plus Bond Index (Clean)	108.35	108.21	0.128%	2.19%	5.11%	5.11%	8.35%	8.88	8.50	4.56
10 Plus Bond Index (Return)	172.71	172.43	0.162%	2.24%	5.48%	5.48%	72.71%	8.88	8.50	4.56

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)		
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.86	4.10	299	104.96	0.00	5,116	5,160	5370
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.83	0.30	27	103.13	0.00	7,599	7,814	7836
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.66	4.43	359	111.08	0.00	3,645	3,888	4049
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.41	3.97	173	120.37	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.45	3.77	299	112.22	0.00	10,168	11,028	11411
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.83	1.75	116	113.58	0.00	6,389	7,145	7257
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.55	1.43	116	108.98	0.00	9,256	9,954	10086
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.30	2.87	238	108.17	0.00	7,700	8,108	8329
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.86	1.88	116	115.74	0.00	6,767	7,709	7836
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.99	3.69	299	108.67	0.00	11,809	12,402	12837
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.98	1.59	116	109.57	0.00	9,052	9,775	9918
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.63	4.96	335	112.59	0.00	11,754	12,654	13237

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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%	23.00%	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%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.40%	8.60%					7.40%		20.20%	8.50%				
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	13.00%			14.90%	20.50%				13.10%			15.10%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	16.10%				10.10%			11.70%	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 11-Feb-2013	Previous Index Price 08-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	100.84	0.022%	-0.020%	-0.331%	-0.331%	0.02	0.17	0.17
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.83	102.84	-0.010%	0.229%	0.310%	0.310%	0.89	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.66	106.70	-0.042%	0.320%	0.578%	0.578%	1.13	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	116.41	116.37	0.032%	0.613%	2.744%	2.744%	1.53	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	108.45	108.49	-0.029%	1.056%	1.799%	1.799%	1.83	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.83	111.85	-0.016%	1.096%	2.081%	2.081%	2.76	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.55	107.48	0.058%	1.491%	2.939%	2.939%	3.03	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.30	105.33	-0.024%	1.715%	4.067%	4.067%	3.45	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.86	113.69	0.154%	1.606%	3.740%	3.740%	3.53	5.69	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	104.99	104.71	0.260%	1.814%	4.159%	4.159%	3.69	6.10	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.98	107.62	0.337%	1.933%	4.180%	4.180%	3.78	6.52	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.63	107.50	0.128%	2.186%	5.107%	5.107%	4.56	8.88	8.50

Return Price Performance			Index Price 11-Feb-2013	Previous Index Price 08-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	104.96	104.89	0.060%	0.125%	0.229%	0.229%	0.02	0.17	0.17
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.13	103.11	0.021%	0.345%	-3.041%	-3.041%	0.89	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	111.08	111.09	-0.007%	0.430%	0.836%	0.836%	1.13	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	120.37	120.21	0.133%	0.805%	3.481%	3.481%	1.53	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	112.22	112.22	0.005%	1.146%	2.228%	2.228%	1.83	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.58	113.55	0.024%	1.228%	2.632%	2.632%	2.76	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.98	108.88	0.091%	1.599%	3.405%	3.405%	3.03	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.17	108.16	0.010%	1.796%	4.463%	4.463%	3.45	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.74	115.51	0.193%	1.739%	4.312%	4.312%	3.53	5.69	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	108.67	108.36	0.285%	1.880%	4.531%	4.531%	3.69	6.10	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.57	109.17	0.370%	2.048%	4.689%	4.689%	3.78	6.52	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.59	112.41	0.162%	2.239%	5.482%	5.482%	4.56	8.88	8.50