

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 February, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Feb-2013	Previous Close Value 11-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.75	107.14	0.577%	1.97%	3.55%	3.55%	7.75%	4.93	4.76	3.42
All Bond Index (Return)	160.59	159.68	0.574%	2.06%	4.00%	4.00%	60.59%	4.93	4.76	3.42
Under 3 Bond Index (Clean)	101.18	101.16	0.013%	0.19%	0.19%	0.19%	1.18%	0.91	0.90	0.93
Under 3 Bond Index (Return)	141.63	141.59	0.024%	0.32%	0.63%	0.63%	41.63%	0.91	0.90	0.93
Under 5 Bond Index (Clean)	108.35	108.21	0.121%	0.76%	1.15%	1.15%	8.35%	2.22	2.18	1.96
Under 5 Bond Index (Return)	152.61	152.41	0.129%	0.88%	1.60%	1.60%	52.61%	2.22	2.18	1.96
Under 10 Bond Index (Clean)	107.91	107.42	0.461%	1.73%	3.11%	3.11%	7.91%	4.30	4.17	3.09
Under 10 Bond Index (Return)	156.89	156.16	0.462%	1.83%	3.56%	3.56%	56.89%	4.30	4.17	3.09
5 Plus Bond Index (Clean)	109.21	108.30	0.840%	2.67%	4.97%	4.97%	9.21%	6.48	6.25	3.70
5 Plus Bond Index (Return)	167.99	166.61	0.830%	2.75%	5.40%	5.40%	67.99%	6.48	6.25	3.70
10 Plus Bond Index (Clean)	109.79	108.35	1.334%	3.55%	6.51%	6.51%	9.79%	8.91	8.53	4.41
10 Plus Bond Index (Return)	174.93	172.71	1.287%	3.56%	6.84%	6.84%	74.93%	8.91	8.53	4.41

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	100.84	4.11	300	104.95	0.00	5,116	5,159	5369
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.85	0.31	28	103.16	0.00	7,599	7,815	7839
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.71	4.44	360	111.15	0.00	3,645	3,889	4051
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.47	3.99	174	120.45	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.57	3.78	300	112.35	0.00	10,168	11,040	11424
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.28	1.76	117	114.04	0.00	6,389	7,173	7286
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.05	1.44	117	109.49	0.00	9,256	10,000	10134
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.12	2.88	239	109.00	0.00	7,700	8,171	8393
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.49	1.89	117	116.38	0.00	6,767	7,747	7875
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.81	3.70	300	109.50	0.00	11,809	12,494	12931
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.99	1.60	117	110.59	0.00	9,052	9,866	10011
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.07	4.97	336	114.04	0.00	11,755	12,820	13404

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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%					5.40%	31.10%	14.90%	6.30%			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.10%	46.30%	22.30%	9.40%					7.90%	45.40%	21.80%	9.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	23.10%	11.10%	4.70%					4.10%	23.50%	11.30%	4.70%			
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%	13.20%					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%		20.30%	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%			15.00%	20.40%				13.10%			15.20%	20.60%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.80%	16.10%				10.10%			11.70%	16.00%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.30%					21.00%	100.00%		13.60%					21.40%	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 12-Feb-2013	Previous Index Price 11-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	100.84	100.86	-0.025%	-0.045%	-0.356%	-0.356%	0.08	0.17	0.17
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.83	0.019%	0.249%	0.330%	0.330%	0.86	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.71	106.66	0.049%	0.369%	0.627%	0.627%	1.10	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	116.47	116.41	0.050%	0.663%	2.795%	2.795%	1.51	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	108.57	108.45	0.106%	1.163%	1.907%	1.907%	1.79	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.28	111.83	0.398%	1.498%	2.487%	2.487%	2.67	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.05	107.55	0.468%	1.966%	3.420%	3.420%	2.94	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.12	105.30	0.779%	2.507%	4.877%	4.877%	3.31	5.54	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.49	113.86	0.556%	2.171%	4.317%	4.317%	3.43	5.69	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	105.81	104.99	0.781%	2.609%	4.973%	4.973%	3.57	6.10	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.99	107.98	0.933%	2.884%	5.152%	5.152%	3.63	6.52	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.07	107.63	1.333%	3.549%	6.509%	6.509%	4.41	8.91	8.53

Return Price Performance			Index Price 12-Feb-2013	Previous Index Price 11-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	104.95	104.96	-0.010%	0.114%	0.219%	0.219%	0.08	0.17	0.17
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.16	103.13	0.030%	0.376%	-3.011%	-3.011%	0.86	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	111.15	111.08	0.058%	0.488%	0.894%	0.894%	1.10	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	120.45	120.37	0.067%	0.873%	3.550%	3.550%	1.51	2.31	2.27
IE0006857530	0685753	4.6 Treas Bnd 2016	112.35	112.22	0.113%	1.260%	2.344%	2.344%	1.79	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	113.58	0.405%	1.638%	3.048%	3.048%	2.67	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.49	108.98	0.473%	2.079%	3.893%	3.893%	2.94	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.00	108.17	0.769%	2.579%	5.266%	5.266%	3.31	5.54	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.38	115.74	0.561%	2.309%	4.897%	4.897%	3.43	5.69	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	109.50	108.67	0.767%	2.661%	5.332%	5.332%	3.57	6.10	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.59	109.57	0.932%	2.999%	5.665%	5.665%	3.63	6.52	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.04	112.59	1.287%	3.555%	6.839%	6.839%	4.41	8.91	8.53