

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 February, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Feb-2013	Previous Close Value 12-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.96	107.75	0.187%	2.16%	3.75%	3.75%	7.96%	4.93	4.77	3.38
All Bond Index (Return)	160.91	160.59	0.194%	2.26%	4.20%	4.20%	60.91%	4.93	4.77	3.38
Under 3 Bond Index (Clean)	101.21	101.18	0.032%	0.22%	0.22%	0.22%	1.21%	0.92	0.92	0.87
Under 3 Bond Index (Return)	141.69	141.63	0.042%	0.36%	0.67%	0.67%	41.69%	0.92	0.92	0.87
Under 5 Bond Index (Clean)	108.35	108.35	0.002%	0.76%	1.15%	1.15%	8.35%	2.22	2.18	1.95
Under 5 Bond Index (Return)	152.63	152.61	0.013%	0.90%	1.61%	1.61%	52.63%	2.22	2.18	1.95
Under 10 Bond Index (Clean)	108.08	107.91	0.156%	1.89%	3.27%	3.27%	8.08%	4.30	4.17	3.05
Under 10 Bond Index (Return)	157.14	156.89	0.164%	2.00%	3.73%	3.73%	57.14%	4.30	4.17	3.05
5 Plus Bond Index (Clean)	109.53	109.21	0.294%	2.98%	5.27%	5.27%	9.53%	6.47	6.24	3.66
5 Plus Bond Index (Return)	168.49	167.99	0.298%	3.06%	5.72%	5.72%	68.49%	6.47	6.24	3.66
10 Plus Bond Index (Clean)	110.22	109.79	0.394%	3.96%	6.93%	6.93%	10.22%	8.90	8.53	4.37
10 Plus Bond Index (Return)	175.61	174.93	0.390%	3.96%	7.26%	7.26%	75.61%	8.90	8.53	4.37

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	100.81	4.12	301	104.93	0.00	5,116	5,158	5369
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.92	0.32	29	103.24	0.00	7,599	7,820	7844
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.76	4.45	361	111.21	0.00	3,645	3,891	4053
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.42	4.01	175	120.43	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	3.79	301	112.28	0.00	10,168	11,031	11417
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.34	1.78	118	114.11	0.00	6,389	7,177	7291
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.16	1.46	118	109.62	0.00	9,256	10,011	10146
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.38	2.89	240	109.27	0.00	7,700	8,191	8414
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.86	1.91	118	116.76	0.00	6,767	7,772	7901
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.19	3.71	301	109.90	0.00	11,809	12,540	12978
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.31	1.62	118	110.93	0.00	9,052	9,895	10041
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.50	4.99	337	114.48	0.00	11,745	12,872	13458

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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	11.40%		31.40%	13.20%					11.50%		31.70%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		20.50%	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%	16.30%				10.30%			11.90%	16.10%			
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%	20.50%				13.10%			15.20%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	16.10%				10.20%			11.70%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%					21.00%	100.00%		13.60%					21.40%	100.00%	
									100%	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 13-Feb-2013	Previous Index Price 12-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	100.81	100.84	-0.025%	-0.069%	-0.380%	-0.380%	0.00	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	102.85	0.063%	0.312%	0.393%	0.393%	0.76	0.91	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.76	106.71	0.045%	0.414%	0.672%	0.672%	1.07	1.96	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	116.42	116.47	-0.036%	0.627%	2.758%	2.758%	1.50	2.30	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	108.57	-0.078%	1.084%	1.828%	1.828%	1.81	2.92	2.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.34	112.28	0.053%	1.552%	2.542%	2.542%	2.65	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.16	108.05	0.104%	2.071%	3.527%	3.527%	2.91	5.08	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.38	106.12	0.243%	2.756%	5.132%	5.132%	3.27	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.86	114.49	0.316%	2.494%	4.647%	4.647%	3.37	5.68	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	106.19	105.81	0.364%	2.982%	5.355%	5.355%	3.51	6.10	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.31	108.99	0.294%	3.186%	5.461%	5.461%	3.59	6.51	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.50	109.07	0.394%	3.957%	6.929%	6.929%	4.37	8.90	8.53

Return Price Performance			Index Price 13-Feb-2013	Previous Index Price 12-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	104.93	104.95	-0.011%	0.103%	0.207%	0.207%	0.00	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.24	103.16	0.074%	0.450%	-2.940%	-2.940%	0.76	0.91	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	111.21	111.15	0.054%	0.542%	0.949%	0.949%	1.07	1.96	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	120.43	120.45	-0.017%	0.856%	3.533%	3.533%	1.50	2.30	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	112.28	112.35	-0.064%	1.195%	2.278%	2.278%	1.81	2.92	2.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.11	114.04	0.066%	1.705%	3.116%	3.116%	2.65	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.49	0.114%	2.196%	4.012%	4.012%	2.91	5.08	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.00	0.248%	2.833%	5.527%	5.527%	3.27	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.76	116.38	0.325%	2.642%	5.237%	5.237%	3.37	5.68	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	109.90	109.50	0.363%	3.033%	5.714%	5.714%	3.51	6.10	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	110.59	0.301%	3.309%	5.983%	5.983%	3.59	6.51	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.48	114.04	0.390%	3.959%	7.256%	7.256%	4.37	8.90	8.53