

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 February, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 14-Feb-2013	Previous Close Value 13-Feb-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.88	107.96	-0.067%	2.09%	3.68%	3.68%	7.88%	4.92	4.76	3.39
All Bond Index (Return)	160.82	160.91	-0.053%	2.21%	4.15%	4.15%	60.82%	4.92	4.76	3.39
Under 3 Bond Index (Clean)	101.24	101.21	0.029%	0.25%	0.25%	0.25%	1.24%	0.92	0.91	0.83
Under 3 Bond Index (Return)	141.74	141.69	0.040%	0.40%	0.71%	0.71%	41.74%	0.92	0.91	0.83
Under 5 Bond Index (Clean)	108.33	108.35	-0.019%	0.74%	1.13%	1.13%	8.33%	2.22	2.18	1.95
Under 5 Bond Index (Return)	152.62	152.63	-0.007%	0.89%	1.61%	1.61%	52.62%	2.22	2.18	1.95
Under 10 Bond Index (Clean)	108.02	108.08	-0.050%	1.84%	3.22%	3.22%	8.02%	4.30	4.17	3.06
Under 10 Bond Index (Return)	157.09	157.14	-0.037%	1.96%	3.70%	3.70%	57.09%	4.30	4.17	3.06
5 Plus Bond Index (Clean)	109.43	109.53	-0.094%	2.88%	5.17%	5.17%	9.43%	6.47	6.24	3.67
5 Plus Bond Index (Return)	168.36	168.49	-0.080%	2.98%	5.63%	5.63%	68.36%	6.47	6.24	3.67
10 Plus Bond Index (Clean)	110.03	110.22	-0.178%	3.77%	6.74%	6.74%	10.03%	8.90	8.52	4.39
10 Plus Bond Index (Return)	175.34	175.61	-0.157%	3.80%	7.09%	7.09%	75.34%	8.90	8.52	4.39

## 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	100.78	4.14	302	104.91	0.00	5,116	5,156	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.04	0.33	30	103.37	0.00	7,599	7,830	7855
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.68	4.46	362	111.15	0.00	3,635	3,889	4051
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.39	4.03	176	120.43	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.41	3.81	302	112.22	0.00	10,168	11,024	11411
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.26	1.79	119	114.06	0.00	6,389	7,173	7287
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.07	1.47	119	109.54	0.00	9,269	10,003	10139
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.35	2.91	241	109.25	0.00	7,718	8,189	8412
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.66	1.92	119	116.58	0.00	6,767	7,758	7889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.14	3.72	302	109.86	0.00	11,816	12,533	12973
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.26	1.63	119	110.89	0.00	9,052	9,890	10038
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.30	5.00	338	114.30	0.00	11,745	12,838	13425

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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%	30.50%	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%	46.40%	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%	23.00%	11.10%	4.70%					4.10%	23.40%	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%		20.40%	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%	16.30%				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%	12.50%			
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%	16.20%				10.20%			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 14-Feb-2013	Previous Index Price 13-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	100.78	100.81	-0.032%	-0.101%	-0.412%	-0.412%	0.10	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.04	102.92	0.119%	0.431%	0.512%	0.512%	0.62	0.90	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.68	106.76	-0.070%	0.343%	0.602%	0.602%	1.10	1.96	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	116.39	116.42	-0.026%	0.601%	2.732%	2.732%	1.51	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	108.41	108.48	-0.065%	1.018%	1.762%	1.762%	1.83	2.92	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.26	112.34	-0.064%	1.487%	2.476%	2.476%	2.66	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.07	108.16	-0.080%	1.989%	3.444%	3.444%	2.93	5.08	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.35	106.38	-0.031%	2.724%	5.100%	5.100%	3.27	5.53	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.66	114.86	-0.172%	2.318%	4.467%	4.467%	3.40	5.68	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	106.14	106.19	-0.052%	2.929%	5.300%	5.300%	3.51	6.09	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.26	109.31	-0.043%	3.142%	5.415%	5.415%	3.59	6.51	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.30	109.50	-0.178%	3.772%	6.738%	6.738%	4.39	8.90	8.52

Return Price Performance			Index Price 14-Feb-2013	Previous Index Price 13-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	104.91	104.93	-0.018%	0.085%	0.189%	0.189%	0.10	0.16	0.16
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.37	103.24	0.130%	0.580%	-2.814%	-2.814%	0.62	0.90	0.90
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	111.15	111.21	-0.056%	0.486%	0.892%	0.892%	1.10	1.96	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	120.43	120.43	-0.006%	0.850%	3.527%	3.527%	1.51	2.29	2.26
IE0006857530	0685753	4.6 Treas Bnd 2016	112.22	112.28	-0.051%	1.144%	2.226%	2.226%	1.83	2.92	2.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.06	114.11	-0.050%	1.654%	3.064%	3.064%	2.66	4.20	4.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.62	-0.068%	2.126%	3.941%	3.941%	2.93	5.08	4.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.27	-0.019%	2.813%	5.507%	5.507%	3.27	5.53	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.58	116.76	-0.155%	2.482%	5.074%	5.074%	3.40	5.68	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	109.90	-0.039%	2.993%	5.672%	5.672%	3.51	6.09	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.89	110.93	-0.030%	3.278%	5.951%	5.951%	3.59	6.51	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.30	114.48	-0.157%	3.796%	7.087%	7.087%	4.39	8.90	8.52