

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 January, 2013

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 Dublin 2, Ireland
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Bond Indices Performance

| Index | Close Value 22-Jan-2013 | Previous Close Value 21-Jan-2013 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------------------|----------|-------------|-------|-------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 105.69 | 105.69 | 0.001% | 1.57% | 1.57% | 1.57% | 5.69% | 4.94 | 4.76 | 3.81 |
| All Bond Index (Return) | 157.19 | 157.17 | 0.013% | 1.80% | 1.80% | 1.80% | 57.19% | 4.94 | 4.76 | 3.81 |
| Under 3 Bond Index (Clean) | 101.23 | 101.19 | 0.034% | 0.24% | 0.24% | 0.24% | 1.23% | 0.97 | 0.96 | 1.08 |
| Under 3 Bond Index (Return) | 141.35 | 141.29 | 0.045% | 0.43% | 0.43% | 0.43% | 41.35% | 0.97 | 0.96 | 1.08 |
| Under 5 Bond Index (Clean) | 107.83 | 107.73 | 0.090% | 0.66% | 0.66% | 0.66% | 7.83% | 2.27 | 2.22 | 2.23 |
| Under 5 Bond Index (Return) | 151.53 | 151.37 | 0.100% | 0.88% | 0.88% | 0.88% | 51.53% | 2.27 | 2.22 | 2.23 |
| Under 10 Bond Index (Clean) | 106.14 | 106.13 | 0.008% | 1.42% | 1.42% | 1.42% | 6.14% | 4.33 | 4.18 | 3.49 |
| Under 10 Bond Index (Return) | 153.98 | 153.94 | 0.021% | 1.64% | 1.64% | 1.64% | 53.98% | 4.33 | 4.18 | 3.49 |
| 5 Plus Bond Index (Clean) | 106.22 | 106.27 | -0.051% | 2.09% | 2.09% | 2.09% | 6.22% | 6.50 | 6.24 | 4.14 |
| 5 Plus Bond Index (Return) | 163.08 | 163.14 | -0.037% | 2.32% | 2.32% | 2.32% | 63.08% | 6.50 | 6.24 | 4.14 |
| 10 Plus Bond Index (Clean) | 105.77 | 105.82 | -0.052% | 2.60% | 2.60% | 2.60% | 5.77% | 8.89 | 8.48 | 4.84 |
| 10 Plus Bond Index (Return) | 168.32 | 168.38 | -0.036% | 2.80% | 2.80% | 2.80% | 68.32% | 8.89 | 8.48 | 4.84 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Nominal Amt | | O/S Amt | O/S Amt |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|-------------|--------|-------------|-------------|
| | | | | | | | | | | Cash | O/S(m) | Clean Price | Dirty Price |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 18-Apr-13 | 5 | Annual | 101.05 | 3.82 | 279 | 104.87 | 0.00 | 5,116 | 5,170 | 5365 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 15-Jan-14 | 4 | Annual | 102.87 | 0.08 | 7 | 102.94 | 0.00 | 7,599 | 7,816 | 7822 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 18-Feb-15 | 4.5 | Annual | 106.63 | 4.18 | 339 | 110.80 | 0.00 | 3,645 | 3,886 | 4039 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15 | 8.25 | Annual | 114.08 | 3.53 | 154 | 117.60 | 0.00 | 7 | 8 | 9 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 18-Apr-16 | 4.6 | Annual | 107.62 | 3.52 | 279 | 111.14 | 0.00 | 10,168 | 10,943 | 11301 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 111.04 | 1.45 | 96 | 112.48 | 0.00 | 6,389 | 7,094 | 7187 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 105.95 | 1.18 | 96 | 107.13 | 0.00 | 9,256 | 9,806 | 9916 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 103.38 | 2.63 | 218 | 106.01 | 0.00 | 7,700 | 7,960 | 8162 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 111.92 | 1.55 | 96 | 113.47 | 0.00 | 6,786 | 7,595 | 7700 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 102.98 | 3.44 | 279 | 106.42 | 0.00 | 11,809 | 12,160 | 12567 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 105.78 | 1.32 | 96 | 107.09 | 0.00 | 9,087 | 9,612 | 9732 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 105.07 | 4.66 | 315 | 109.73 | 0.00 | 11,745 | 12,341 | 12888 |

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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 | 5.50% | 30.60% | 14.80% | 6.30% | | | | | 5.50% | 31.10% | 15.00% | 6.40% | | | | |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | Yes | Yes | Yes | Yes | No | No | 8.30% | 46.30% | 22.40% | 9.50% | | | | | 8.10% | 45.40% | 21.90% | 9.30% | | | | |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 4.10% | 23.00% | 11.10% | 4.70% | | | | | 4.20% | 23.40% | 11.30% | 4.80% | | | | |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | Yes | Yes | Yes | Yes | No | No | 0.00% | | 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 | 11.60% | | 31.30% | 13.30% | | | | | 11.70% | | 31.60% | 13.50% | | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | Yes | No | Yes | Yes | No | No | 7.50% | | 20.30% | 8.60% | | | | | 7.40% | | 20.10% | 8.60% | | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | Yes | No | No | Yes | Yes | No | 10.40% | | | 12.00% | 16.50% | | | | 10.30% | | | 11.80% | 16.30% | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.40% | | | 9.70% | 13.40% | | | | 8.40% | | | 9.70% | 13.40% | | | |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | Yes | No | No | Yes | Yes | No | 8.00% | | | 9.30% | 12.80% | | | | 8.00% | | | 9.20% | 12.60% | | | |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 12.90% | | | 14.80% | 20.40% | | | | 13.00% | | | 15.00% | 20.60% | | | |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | Yes | No | No | Yes | Yes | No | 10.20% | | | 11.70% | 16.20% | | | | 10.10% | | | 11.60% | 16.00% | | | |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | Yes | No | No | No | Yes | Yes | 13.10% | | | | 20.70% | 100.00% | | | 13.30% | | | | 21.10% | 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 22-Jan-2013 | Previous Index Price 21-Jan-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 101.05 | 101.05 | -0.005% | -0.148% | -0.148% | -0.148% | 0.39 | 0.23 | 0.23 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.87 | 102.85 | 0.019% | 0.341% | 0.341% | 0.341% | 1.02 | 0.97 | 0.96 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 106.63 | 106.51 | 0.113% | 0.547% | 0.547% | 0.547% | 1.23 | 1.94 | 1.92 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 114.08 | 113.93 | 0.131% | 0.686% | 0.686% | 0.686% | 2.50 | 2.36 | 2.30 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 107.62 | 107.46 | 0.146% | 1.017% | 1.017% | 1.017% | 2.13 | 2.98 | 2.92 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.04 | 110.88 | 0.137% | 1.356% | 1.356% | 1.356% | 2.96 | 4.26 | 4.14 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 105.95 | 105.96 | -0.009% | 1.410% | 1.410% | 1.410% | 3.34 | 5.14 | 4.97 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 103.38 | 103.45 | -0.072% | 2.167% | 2.167% | 2.167% | 3.79 | 5.59 | 5.38 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 111.92 | 112.04 | -0.107% | 1.975% | 1.975% | 1.975% | 3.85 | 5.73 | 5.52 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 102.98 | 103.05 | -0.068% | 2.168% | 2.168% | 2.168% | 4.02 | 6.14 | 5.90 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 105.78 | 105.79 | -0.009% | 2.053% | 2.053% | 2.053% | 4.11 | 6.56 | 6.30 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 105.07 | 105.13 | -0.052% | 2.604% | 2.604% | 2.604% | 4.84 | 8.89 | 8.48 |

| Return Price Performance | | | Index Price 22-Jan-2013 | Previous Index Price 21-Jan-2013 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE0031256328 | 3125632 | 5.0 Treas Bnd 2013 | 104.87 | 104.86 | 0.009% | 0.144% | 0.144% | 0.144% | 0.39 | 0.23 | 0.23 |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014 | 102.94 | 102.91 | 0.030% | -3.215% | -3.215% | -3.215% | 1.02 | 0.97 | 0.96 |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015 | 110.80 | 110.67 | 0.119% | 0.582% | 0.582% | 0.582% | 1.23 | 1.94 | 1.92 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 117.60 | 117.43 | 0.146% | 1.101% | 1.101% | 1.101% | 2.50 | 2.36 | 2.30 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 111.14 | 110.97 | 0.153% | 1.240% | 1.240% | 1.240% | 2.13 | 2.98 | 2.92 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 112.48 | 112.31 | 0.150% | 1.642% | 1.642% | 1.642% | 2.96 | 4.26 | 4.14 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.13 | 107.13 | 0.002% | 1.655% | 1.655% | 1.655% | 3.34 | 5.14 | 4.97 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 106.01 | 106.07 | -0.059% | 2.373% | 2.373% | 2.373% | 3.79 | 5.59 | 5.38 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 113.47 | 113.58 | -0.092% | 2.274% | 2.274% | 2.274% | 3.85 | 5.73 | 5.52 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 106.42 | 106.48 | -0.054% | 2.362% | 2.362% | 2.362% | 4.02 | 6.14 | 5.90 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 107.09 | 107.09 | 0.004% | 2.321% | 2.321% | 2.321% | 4.11 | 6.56 | 6.30 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 109.73 | 109.77 | -0.036% | 2.803% | 2.803% | 2.803% | 4.84 | 8.89 | 8.48 |