

Irish Stock Exchange Weekly Bond Index Report

Friday 1 February, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 1-Feb-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 25-Jan-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	105.81	0.02%	0.12%	1.68%	1.68%	5.81%	4.91	4.73	3.79
All Bond Index (Return)	157.55	0.11%	0.13%	2.03%	2.03%	57.55%	4.91	4.73	3.79
Under 3 Bond Index (Clean)	101.09	-0.07%	0.10%	0.10%	0.10%	1.09%	0.94	0.93	1.11
Under 3 Bond Index (Return)	141.32	0.01%	0.11%	0.41%	0.41%	41.32%	0.94	0.93	1.11
Under 5 Bond Index (Clean)	107.65	-0.08%	0.12%	0.50%	0.50%	7.65%	2.24	2.19	2.27
Under 5 Bond Index (Return)	151.46	0.00%	0.12%	0.84%	0.84%	51.46%	2.24	2.19	2.27
Under 10 Bond Index (Clean)	106.22	0.01%	0.14%	1.50%	1.50%	6.22%	4.30	4.16	3.46
Under 10 Bond Index (Return)	154.29	0.10%	0.15%	1.85%	1.85%	54.29%	4.30	4.16	3.46
5 Plus Bond Index (Clean)	106.51	0.08%	0.13%	2.36%	2.36%	6.51%	6.47	6.22	4.09
5 Plus Bond Index (Return)	163.71	0.17%	0.14%	2.72%	2.72%	63.71%	6.47	6.22	4.09
10 Plus Bond Index (Clean)	106.06	0.06%	0.03%	2.89%	2.89%	6.06%	8.86	8.46	4.80
10 Plus Bond Index (Return)	169.00	0.15%	0.04%	3.22%	3.22%	69.00%	8.86	8.46	4.80

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.89	3.96	289	104.85	0.00	5,116	5,162	5364
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.74	0.19	17	102.92	0.00	7,599	7,806	7821
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.46	4.30	349	110.76	0.00	3,645	3,880	4037
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.85	3.74	163	119.58	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.50	3.64	289	111.14	0.00	10,168	10,931	11301
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.72	1.60	106	112.32	0.00	6,389	7,074	7176
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	1.31	106	107.41	0.00	9,256	9,821	9942
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.66	2.75	228	106.41	0.00	7,700	7,982	8193
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.26	1.71	106	113.97	0.00	6,767	7,596	7712
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.26	3.56	289	106.82	0.00	11,827	12,212	12634
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.14	1.45	106	107.59	0.00	9,052	9,608	9739
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.36	4.81	325	110.17	0.00	11,745	12,375	12940

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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%	0.10%	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	11.60%		31.40%	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	8.50%			9.70%	13.40%		8.50%			9.80%	13.40%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.70%		8.00%			9.20%	12.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	20.50%		13.00%			15.10%	20.70%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.10%		10.10%			11.60%	15.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%	13.40%				21.20%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Feb-2013	Week to Date 25-Jan-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.89	-0.13%	0.01%	-0.30%	-0.30%	0.39	0.20	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.74	-0.07%	0.13%	0.21%	0.21%	1.06	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.46	0.02%	0.13%	0.39%	0.39%	1.26	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	-0.19%	0.13%	2.25%	2.25%	1.79	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	107.50	0.00%	0.16%	0.90%	0.90%	2.15	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.72	-0.25%	0.09%	1.07%	1.07%	3.01	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	0.12%	0.13%	1.56%	1.56%	3.30	5.11	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.66	0.06%	0.13%	2.44%	2.44%	3.74	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.26	0.11%	0.18%	2.28%	2.28%	3.79	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	103.26	0.06%	0.14%	2.45%	2.45%	3.97	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.14	0.12%	0.19%	2.40%	2.40%	4.05	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.36	0.06%	0.03%	2.89%	2.89%	4.80	8.86	8.46

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Feb-2013	Week to Date 25-Jan-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.85	-0.04%	0.02%	0.13%	0.13%	0.39	0.20	0.19
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	0.00%	0.14%	-3.24%	-3.24%	1.06	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.76	0.09%	0.14%	0.54%	0.54%	1.26	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	119.58	-0.07%	0.14%	2.80%	2.80%	1.79	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	111.14	0.08%	0.17%	1.24%	1.24%	2.15	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.32	-0.15%	0.10%	1.49%	1.49%	3.01	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.41	0.19%	0.14%	1.92%	1.92%	3.30	5.11	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.41	0.13%	0.14%	2.76%	2.76%	3.74	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.97	0.20%	0.19%	2.72%	2.72%	3.79	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	106.82	0.13%	0.15%	2.75%	2.75%	3.97	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.59	0.20%	0.20%	2.80%	2.80%	4.05	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.17	0.15%	0.04%	3.22%	3.22%	4.80	8.86	8.46