

Irish Stock Exchange Weekly Bond Index Report

Friday 8 February, 2013

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 8-Feb-2013	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 1-Feb-2013	MTD	QTD	YTD				
All Bond Index (Clean)	107.03	1.16%	1.29%	2.86%	2.86%	7.03%			
All Bond Index (Return)									
Under 3 Bond Index (Clean)	101.17	0.09%	0.18%	0.18%	0.18%	1.17%			
Under 3 Bond Index (Return)									
Under 5 Bond Index (Clean)	108.23	0.54%	0.65%	1.04%	1.04%	8.23%			
Under 5 Bond Index (Return)									
Under 10 Bond Index (Clean)	107.32	1.03%	1.17%	2.54%	2.54%	7.32%			
Under 10 Bond Index (Return)									
5 Plus Bond Index (Clean)	108.13	1.53%	1.66%	3.92%	3.92%	8.13%			
5 Plus Bond Index (Return)									
10 Plus Bond Index (Clean)	108.21	2.02%	2.05%	4.97%	4.97%	8.21%			
10 Plus Bond Index (Return)									

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	Clean	Dirty
											O/S(m)	Price	Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.84							5,159
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.84							7,815
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.70							3,889
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.37							9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.49							11,031
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.85							7,146
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.48							9,948
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.33							8,110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.69							7,697
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.71							12,370
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.62							9,742
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.50							12,638

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Feb-2013	Week to Date 1-Feb-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.84	-0.05%	-0.04%	-0.35%	-0.35%	0.21	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.84	0.11%	0.24%	0.32%	0.32%	0.88	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.70	0.23%	0.36%	0.62%	0.62%	1.12	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	0.45%	0.58%	2.71%	2.71%	1.55	2.31	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016	108.49	0.92%	1.09%	1.83%	1.83%	1.82	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.85	1.02%	1.11%	2.10%	2.10%	2.76	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.48	1.30%	1.43%	2.88%	2.88%	3.04	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.33	1.61%	1.74%	4.09%	4.09%	3.45	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.69	1.27%	1.45%	3.58%	3.58%	3.56	5.69	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	104.71	1.41%	1.55%	3.89%	3.89%	3.74	6.10	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.62	1.39%	1.59%	3.83%	3.83%	3.83	6.52	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.50	2.02%	2.06%	4.97%	4.97%	4.58	8.88	8.49

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Feb-2013	Week to Date 1-Feb-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013						0.21	0.18	0.18
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014						0.88	0.92	0.91
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015						1.12	1.89	1.87
IE0004680173	0468017	8.25 Treas Bnd 2015						1.55	2.31	2.28
IE0006857530	0685753	4.6 Treas Bnd 2016						1.82	2.93	2.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017						2.76	4.21	4.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018						3.04	5.09	4.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019						3.45	5.54	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019						3.56	5.69	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020						3.74	6.10	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020						3.83	6.52	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025						4.58	8.88	8.49