

# Irish Stock Exchange Daily Bond Index Report

Thursday 3 January, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 03-Jan-2013	Previous Close Value 02-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.48	104.39	0.089%	0.41%	0.41%	0.41%	4.48%	4.96	4.77	4.07
All Bond Index (Return)	155.08	154.92	0.099%	0.43%	0.43%	0.43%	55.08%	4.96	4.77	4.07
Under 3 Bond Index (Clean)	101.00	101.03	-0.028%	0.01%	0.01%	0.01%	1.00%	1.00	0.98	1.44
Under 3 Bond Index (Return)	140.75	140.77	-0.016%	0.00%	0.00%	0.00%	40.75%	1.00	0.98	1.44
Under 5 Bond Index (Clean)	107.25	107.28	-0.029%	0.13%	0.13%	0.13%	7.25%	2.12	2.08	2.39
Under 5 Bond Index (Return)	150.40	150.43	-0.017%	0.13%	0.13%	0.13%	50.40%	2.12	2.08	2.39
Under 10 Bond Index (Clean)	105.04	104.96	0.071%	0.36%	0.36%	0.36%	5.04%	4.34	4.19	3.76
Under 10 Bond Index (Return)	152.07	151.94	0.082%	0.38%	0.38%	0.38%	52.07%	4.34	4.19	3.76
5 Plus Bond Index (Clean)	104.64	104.48	0.154%	0.57%	0.57%	0.57%	4.64%	6.53	6.26	4.37
5 Plus Bond Index (Return)	160.33	160.06	0.163%	0.59%	0.59%	0.59%	60.33%	6.53	6.26	4.37
10 Plus Bond Index (Clean)	103.82	103.61	0.202%	0.71%	0.71%	0.71%	3.82%	8.90	8.48	5.05
10 Plus Bond Index (Return)	164.92	164.58	0.208%	0.72%	0.72%	0.72%	64.92%	8.90	8.48	5.05

## 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	101.18	3.56	260	104.74	0.00	5,116	5,177	5359
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.52	3.88	354	106.39	0.00	7,599	7,790	8084
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.12	3.95	320	110.07	0.00	3,640	3,863	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.09	3.09	135	116.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.64	3.28	260	109.92	0.00	10,176	10,852	11185
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.25	1.16	77	111.41	0.00	3,934	4,337	4383
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.78	0.95	77	105.73	0.00	9,276	9,719	9807
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.73	2.40	199	104.13	0.00	7,700	7,833	8018
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.47	1.25	77	111.71	0.00	6,782	7,492	7576
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.38	3.21	260	104.58	0.00	11,809	11,971	12350
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.28	1.06	77	105.34	0.00	9,052	9,440	9535
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.13	4.38	296	107.51	0.00	11,745	12,113	12628

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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	5.70%	30.70%	16.20%	6.60%					5.80%	30.70%	16.20%	6.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	46.30%	24.30%	9.90%					8.70%	46.30%	24.50%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.90%	12.10%	4.90%					4.30%	23.00%	12.10%	5.00%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	12.00%		33.90%	13.80%					12.00%		33.90%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		13.50%	5.50%					4.70%		13.30%	5.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.60%				10.60%			12.20%	16.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	13.40%				8.60%			10.00%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.30%			9.50%	12.80%				8.20%			9.40%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	20.40%				13.30%			15.40%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.10%				10.30%			11.90%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.70%	100.00%			13.60%				21.10%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jan-2013	Previous Index Price 02-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	101.18	101.19	-0.002%	-0.012%	-0.012%	-0.012%	0.65	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.52	-0.005%	0.000%	0.000%	0.000%	1.49	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.12	106.24	-0.108%	0.071%	0.071%	0.071%	1.53	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	113.09	113.50	-0.361%	-0.187%	-0.187%	-0.187%	2.96	2.40	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	106.64	106.67	-0.028%	0.098%	0.098%	0.098%	2.46	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.25	110.29	-0.036%	0.634%	0.634%	0.634%	3.15	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.78	104.72	0.054%	0.292%	0.292%	0.292%	3.57	5.18	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.73	101.70	0.029%	0.539%	0.539%	0.539%	4.09	5.63	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.47	110.23	0.220%	0.650%	0.650%	0.650%	4.10	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	101.38	101.23	0.148%	0.577%	0.577%	0.577%	4.27	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.28	104.02	0.253%	0.611%	0.611%	0.611%	4.34	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.13	102.93	0.202%	0.713%	0.713%	0.713%	5.05	8.90	8.48

Return Price Performance			Index Price 03-Jan-2013	Previous Index Price 02-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	104.74	104.73	0.011%	0.027%	0.027%	0.027%	0.65	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.39	106.39	0.006%	0.030%	0.030%	0.030%	1.49	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.07	110.17	-0.093%	-0.089%	-0.089%	-0.089%	1.53	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.57	-0.333%	-0.124%	-0.124%	-0.124%	2.96	2.40	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.92	109.93	-0.015%	0.129%	0.129%	0.129%	2.46	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.41	111.43	-0.022%	0.669%	0.669%	0.669%	3.15	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.73	105.66	0.066%	0.325%	0.325%	0.325%	3.57	5.18	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.13	104.09	0.040%	0.561%	0.561%	0.561%	4.09	5.63	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.71	111.45	0.232%	0.686%	0.686%	0.686%	4.10	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	104.58	104.42	0.155%	0.595%	0.595%	0.595%	4.27	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.34	105.06	0.263%	0.643%	0.643%	0.643%	4.34	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.51	107.29	0.208%	0.725%	0.725%	0.725%	5.05	8.90	8.48