

# Irish Stock Exchange Daily Bond Index Report

Monday 7 January, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 07-Jan-2013	Previous Close Value 04-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.74	104.80	-0.053%	0.66%	0.66%	0.66%	4.74%	4.97	4.77	4.02
All Bond Index (Return)	155.52	155.55	-0.015%	0.72%	0.72%	0.72%	55.52%	4.97	4.77	4.02
Under 3 Bond Index (Clean)	100.98	101.02	-0.034%	-0.01%	-0.01%	-0.01%	0.98%	0.99	0.98	1.45
Under 3 Bond Index (Return)	140.79	140.78	0.001%	0.03%	0.03%	0.03%	40.79%	0.99	0.98	1.45
Under 5 Bond Index (Clean)	107.29	107.33	-0.041%	0.16%	0.16%	0.16%	7.29%	2.12	2.07	2.37
Under 5 Bond Index (Return)	150.52	150.53	-0.005%	0.21%	0.21%	0.21%	50.52%	2.12	2.07	2.37
Under 10 Bond Index (Clean)	105.25	105.30	-0.042%	0.57%	0.57%	0.57%	5.25%	4.34	4.19	3.71
Under 10 Bond Index (Return)	152.45	152.45	-0.005%	0.63%	0.63%	0.63%	52.45%	4.34	4.19	3.71
5 Plus Bond Index (Clean)	105.01	105.08	-0.061%	0.93%	0.93%	0.93%	5.01%	6.53	6.26	4.32
5 Plus Bond Index (Return)	160.97	161.01	-0.022%	1.00%	1.00%	1.00%	60.97%	6.53	6.26	4.32
10 Plus Bond Index (Clean)	104.33	104.47	-0.133%	1.21%	1.21%	1.21%	4.33%	8.91	8.48	4.99
10 Plus Bond Index (Return)	165.79	165.93	-0.086%	1.26%	1.26%	1.26%	65.79%	8.91	8.48	4.99

## 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	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.20	3.62	264	104.82	0.00	5,116	5,178	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.49	3.92	358	106.41	0.00	7,599	7,788	8086
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.06	4.00	324	110.06	0.00	3,630	3,850	3995
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.35	3.19	139	116.54	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.74	3.33	264	110.07	0.00	10,168	10,854	11192
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.35	1.22	81	111.57	0.00	3,921	4,330	4378
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.08	1.00	81	106.07	0.00	9,266	9,741	9834
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.25	2.45	203	104.70	0.00	7,700	7,874	8062
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.77	1.31	81	112.07	0.00	6,767	7,495	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.74	3.26	264	105.00	0.00	11,809	12,015	12399
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.51	1.11	81	105.62	0.00	9,052	9,460	9560
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.64	4.44	300	108.08	0.00	11,745	12,173	12694

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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%	30.80%	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%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.20%	22.90%	12.00%	4.90%					4.30%	22.90%	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%	5.40%				
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	8.70%			10.00%	13.40%				8.70%			10.00%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.30%			9.50%	12.80%				8.10%			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%		
									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 07-Jan-2013	Previous Index Price 04-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	101.20	101.26	-0.057%	0.005%	0.005%	0.005%	0.51	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.49	102.51	-0.020%	-0.024%	-0.024%	-0.024%	1.51	0.98	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.06	106.10	-0.030%	0.017%	0.017%	0.017%	1.55	1.99	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	113.35	113.40	-0.040%	0.046%	0.046%	0.046%	2.85	2.40	2.33
IE0006857530	0685753	4.6 Treas Bnd 2016	106.74	106.77	-0.028%	0.191%	0.191%	0.191%	2.43	3.02	2.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.35	110.46	-0.102%	0.726%	0.726%	0.726%	3.13	4.30	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.08	105.14	-0.062%	0.574%	0.574%	0.574%	3.51	5.18	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.25	102.28	-0.026%	1.055%	1.055%	1.055%	3.99	5.62	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.77	110.79	-0.018%	0.920%	0.920%	0.920%	4.05	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	101.74	101.76	-0.015%	0.943%	0.943%	0.943%	4.21	6.17	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.51	104.60	-0.088%	0.828%	0.828%	0.828%	4.30	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.64	103.78	-0.133%	1.208%	1.208%	1.208%	4.99	8.91	8.48

Return Price Performance			Index Price 07-Jan-2013	Previous Index Price 04-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	104.82	104.83	-0.016%	0.095%	0.095%	0.095%	0.51	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.41	106.40	0.012%	0.048%	0.048%	0.048%	1.51	0.98	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.06	110.05	0.004%	-0.096%	-0.096%	-0.096%	1.55	1.99	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	116.54	116.51	0.020%	0.182%	0.182%	0.182%	2.85	2.40	2.33
IE0006857530	0685753	4.6 Treas Bnd 2016	110.07	110.06	0.007%	0.266%	0.266%	0.266%	2.43	3.02	2.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.63	-0.060%	0.814%	0.814%	0.814%	3.13	4.30	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.07	106.10	-0.026%	0.652%	0.652%	0.652%	3.51	5.18	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	104.69	0.009%	1.113%	1.113%	1.113%	3.99	5.62	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.07	112.05	0.025%	1.012%	1.012%	1.012%	4.05	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	105.00	104.98	0.021%	0.997%	0.997%	0.997%	4.21	6.17	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.62	105.67	-0.048%	0.911%	0.911%	0.911%	4.30	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.08	108.17	-0.086%	1.255%	1.255%	1.255%	4.99	8.91	8.48