

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 January, 2013

28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 09-Jan-2013	Previous Close Value 08-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.85	104.72	0.128%	0.76%	0.76%	0.76%	4.85%	4.96	4.77	4.00
All Bond Index (Return)	155.72	155.51	0.137%	0.85%	0.85%	0.85%	55.72%	4.96	4.77	4.00
Under 3 Bond Index (Clean)	101.01	100.99	0.012%	0.02%	0.02%	0.02%	1.01%	0.98	0.97	1.39
Under 3 Bond Index (Return)	140.85	140.82	0.023%	0.08%	0.08%	0.08%	40.85%	0.98	0.97	1.39
Under 5 Bond Index (Clean)	107.33	107.30	0.036%	0.20%	0.20%	0.20%	7.33%	2.11	2.06	2.34
Under 5 Bond Index (Return)	150.62	150.55	0.047%	0.28%	0.28%	0.28%	50.62%	2.11	2.06	2.34
Under 10 Bond Index (Clean)	105.33	105.17	0.152%	0.65%	0.65%	0.65%	5.33%	4.33	4.18	3.69
Under 10 Bond Index (Return)	152.60	152.35	0.160%	0.73%	0.73%	0.73%	52.60%	4.33	4.18	3.69
5 Plus Bond Index (Clean)	105.16	104.97	0.178%	1.07%	1.07%	1.07%	5.16%	6.52	6.25	4.30
5 Plus Bond Index (Return)	161.23	160.93	0.186%	1.16%	1.16%	1.16%	61.23%	6.52	6.25	4.30
10 Plus Bond Index (Clean)	104.63	104.66	-0.024%	1.50%	1.50%	1.50%	4.63%	8.90	8.48	4.96
10 Plus Bond Index (Return)	166.30	166.31	-0.010%	1.57%	1.57%	1.57%	66.30%	8.90	8.48	4.96

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	3.64	266	104.82	0.00	5,116	5,176	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.51	3.95	360	106.45	0.00	7,599	7,789	8089
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.17	4.02	326	110.19	0.00	3,630	3,854	4000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.51	3.23	141	116.74	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.82	3.35	266	110.17	0.00	10,168	10,862	11203
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.39	1.25	83	111.64	0.00	6,421	4,328	4377
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.14	1.02	83	106.16	0.00	9,266	9,742	9837
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.42	2.47	205	104.89	0.00	7,700	7,886	8077
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.80	1.34	83	112.14	0.00	6,767	7,497	7588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.82	3.28	266	105.09	0.00	11,809	12,023	12410
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.70	1.14	83	105.83	0.00	9,087	9,514	9617
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.94	4.47	302	108.41	0.00	11,745	12,208	12733

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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%					5.70%	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%		13.20%	5.40%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.50%				10.50%			12.20%	16.30%		
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	8.20%			9.50%	12.70%				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	10.50%			12.10%	16.20%				10.30%			11.90%	16.00%		
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%

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2013	Previous Index Price 08-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	101.20	-0.023%	-0.020%	-0.020%	-0.020%	0.42	0.26	0.26
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.51	102.50	0.013%	-0.007%	-0.007%	-0.007%	1.46	0.97	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.17	106.11	0.057%	0.118%	0.118%	0.118%	1.49	1.97	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	113.51	113.37	0.118%	0.183%	0.183%	0.183%	2.77	2.39	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	106.82	106.78	0.036%	0.265%	0.265%	0.265%	2.40	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.39	110.24	0.136%	0.762%	0.762%	0.762%	3.12	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.14	104.88	0.253%	0.637%	0.637%	0.637%	3.50	5.17	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.42	102.09	0.325%	1.221%	1.221%	1.221%	3.96	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.80	110.61	0.172%	0.948%	0.948%	0.948%	4.04	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	101.82	101.59	0.221%	1.014%	1.014%	1.014%	4.20	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.70	104.50	0.189%	1.011%	1.011%	1.011%	4.27	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.94	103.97	-0.024%	1.504%	1.504%	1.504%	4.96	8.90	8.48

Return Price Performance			Index Price 09-Jan-2013	Previous Index Price 08-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	-0.009%	0.098%	0.098%	0.098%	0.42	0.26	0.26
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.45	106.43	0.023%	0.086%	0.086%	0.086%	1.46	0.97	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.19	110.12	0.065%	0.024%	0.024%	0.024%	1.49	1.97	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	116.74	116.58	0.134%	0.355%	0.355%	0.355%	2.77	2.39	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.17	110.12	0.045%	0.360%	0.360%	0.360%	2.40	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.47	0.148%	0.877%	0.877%	0.877%	3.12	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.16	105.89	0.262%	0.736%	0.736%	0.736%	3.50	5.17	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.89	104.55	0.329%	1.297%	1.297%	1.297%	3.96	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.14	111.93	0.185%	1.069%	1.069%	1.069%	4.04	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.09	104.86	0.226%	1.090%	1.090%	1.090%	4.20	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.83	105.62	0.200%	1.118%	1.118%	1.118%	4.27	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.41	108.42	-0.010%	1.566%	1.566%	1.566%	4.96	8.90	8.48