

Irish Stock Exchange Daily Bond Index Report

Thursday 10 January, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Jan-2013	Previous Close Value 09-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.94	104.85	0.088%	0.85%	0.85%	0.85%	4.94%	4.94	4.75	3.96
All Bond Index (Return)	155.87	155.72	0.098%	0.94%	0.94%	0.94%	55.87%	4.94	4.75	3.96
Under 3 Bond Index (Clean)	101.01	101.01	0.007%	0.02%	0.02%	0.02%	1.01%	0.99	0.98	1.38
Under 3 Bond Index (Return)	140.87	140.85	0.018%	0.09%	0.09%	0.09%	40.87%	0.99	0.98	1.38
Under 5 Bond Index (Clean)	107.42	107.33	0.083%	0.28%	0.28%	0.28%	7.42%	2.29	2.23	2.42
Under 5 Bond Index (Return)	150.76	150.62	0.092%	0.37%	0.37%	0.37%	50.76%	2.29	2.23	2.42
Under 10 Bond Index (Clean)	105.43	105.33	0.086%	0.74%	0.74%	0.74%	5.43%	4.34	4.18	3.65
Under 10 Bond Index (Return)	152.75	152.60	0.097%	0.83%	0.83%	0.83%	52.75%	4.34	4.18	3.65
5 Plus Bond Index (Clean)	105.26	105.16	0.090%	1.16%	1.16%	1.16%	5.26%	6.52	6.25	4.28
5 Plus Bond Index (Return)	161.40	161.23	0.101%	1.26%	1.26%	1.26%	61.40%	6.52	6.25	4.28
10 Plus Bond Index (Clean)	104.73	104.63	0.092%	1.60%	1.60%	1.60%	4.73%	8.90	8.48	4.95
10 Plus Bond Index (Return)	166.46	166.30	0.102%	1.67%	1.67%	1.67%	66.46%	8.90	8.48	4.95

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.16	3.66	267	104.81	0.00	5,116	5,175	5362	
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.53	3.96	361	106.49	0.00	7,599	7,791	8091	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.18	4.03	327	110.21	0.00	3,630	3,854	4001	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.49	3.25	142	116.74	0.00	7	8	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.99	3.37	267	110.35	0.00	10,168	10,879	11221	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.55	1.27	84	111.81	0.00	6,421	7,098	7180	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.21	1.04	84	106.24	0.00	9,266	9,748	9844	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.55	2.48	206	105.03	0.00	7,700	7,896	8087	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.92	1.36	84	112.27	0.00	6,767	7,505	7597	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.89	3.29	267	105.18	0.00	11,809	12,031	12420	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.81	1.15	84	105.96	0.00	9,087	9,524	9628	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.04	4.48	303	108.52	0.00	11,745	12,220	12746	

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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%	30.80%	14.90%	6.30%					5.60%	30.70%	15.00%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.60%					8.40%	46.30%	22.60%	9.70%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	22.90%	11.10%	4.70%					4.20%	22.90%	11.20%	4.80%				
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	11.60%		31.30%	13.30%					11.70%		31.30%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		20.40%	8.70%					7.50%		20.00%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.50%				10.20%			11.80%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.40%				8.40%			9.70%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	12.70%				7.90%			9.10%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.80%	20.40%				12.90%			14.90%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.20%				10.00%			11.50%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.00%				20.70%	100.00%			13.30%				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 10-Jan-2013	Previous Index Price 09-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	101.16	101.18	-0.020%	-0.040%	-0.040%	-0.040%	0.45	0.26	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.53	102.51	0.021%	0.015%	0.015%	0.015%	1.43	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.18	106.17	0.012%	0.130%	0.130%	0.130%	1.48	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	113.49	113.51	-0.014%	0.169%	0.169%	0.169%	2.77	2.39	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	106.99	106.82	0.159%	0.424%	0.424%	0.424%	2.34	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.55	110.39	0.145%	0.908%	0.908%	0.908%	3.08	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.21	105.14	0.062%	0.699%	0.699%	0.699%	3.48	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.55	102.42	0.125%	1.347%	1.347%	1.347%	3.94	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.92	110.80	0.108%	1.057%	1.057%	1.057%	4.02	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	101.89	101.82	0.069%	1.083%	1.083%	1.083%	4.19	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.81	104.70	0.102%	1.114%	1.114%	1.114%	4.26	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.04	103.94	0.091%	1.597%	1.597%	1.597%	4.95	8.90	8.48

Return Price Performance			Index Price 10-Jan-2013	Previous Index Price 09-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	104.81	104.82	-0.006%	0.093%	0.093%	0.093%	0.45	0.26	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.49	106.45	0.031%	0.117%	0.117%	0.117%	1.43	1.00	0.99
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.21	110.19	0.023%	0.046%	0.046%	0.046%	1.48	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	116.74	116.74	0.006%	0.361%	0.361%	0.361%	2.77	2.39	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.35	110.17	0.165%	0.526%	0.526%	0.526%	2.34	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.81	111.64	0.157%	1.036%	1.036%	1.036%	3.08	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.24	106.16	0.073%	0.810%	0.810%	0.810%	3.48	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.03	104.89	0.133%	1.432%	1.432%	1.432%	3.94	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.27	112.14	0.121%	1.192%	1.192%	1.192%	4.02	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.18	105.09	0.079%	1.170%	1.170%	1.170%	4.19	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.96	105.83	0.115%	1.234%	1.234%	1.234%	4.26	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.52	108.41	0.101%	1.670%	1.670%	1.670%	4.95	8.90	8.48