

# Irish Stock Exchange Daily Bond Index Report

Friday 11 January, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 11-Jan-2013	Previous Close Value 10-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.24	104.94	0.286%	1.14%	1.14%	1.14%	5.24%	4.94	4.76	3.90
All Bond Index (Return)	156.33	155.87	0.291%	1.24%	1.24%	1.24%	56.33%	4.94	4.76	3.90
Under 3 Bond Index (Clean)	101.09	101.01	0.072%	0.10%	0.10%	0.10%	1.09%	0.99	0.98	1.30
Under 3 Bond Index (Return)	140.99	140.87	0.081%	0.17%	0.17%	0.17%	40.99%	0.99	0.98	1.30
Under 5 Bond Index (Clean)	107.56	107.42	0.126%	0.41%	0.41%	0.41%	7.56%	2.28	2.23	2.36
Under 5 Bond Index (Return)	150.96	150.76	0.134%	0.50%	0.50%	0.50%	50.96%	2.28	2.23	2.36
Under 10 Bond Index (Clean)	105.69	105.43	0.249%	0.99%	0.99%	0.99%	5.69%	4.34	4.19	3.59
Under 10 Bond Index (Return)	153.14	152.75	0.255%	1.09%	1.09%	1.09%	53.14%	4.34	4.19	3.59
5 Plus Bond Index (Clean)	105.66	105.26	0.381%	1.55%	1.55%	1.55%	5.66%	6.52	6.26	4.22
5 Plus Bond Index (Return)	162.02	161.40	0.385%	1.65%	1.65%	1.65%	62.02%	6.52	6.26	4.22
10 Plus Bond Index (Clean)	105.29	104.73	0.536%	2.14%	2.14%	2.14%	5.29%	8.91	8.49	4.89
10 Plus Bond Index (Return)	167.34	166.46	0.528%	2.21%	2.21%	2.21%	67.34%	8.91	8.49	4.89

## 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	101.15	3.67	268	104.82	0.00	5,116	5,175	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.97	362	106.58	0.00	7,599	7,797	8099
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	4.04	328	110.40	0.00	3,630	3,861	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.81	3.28	143	117.08	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.21	3.38	268	110.59	0.00	10,168	10,902	11245
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.68	1.28	85	111.96	0.00	6,421	7,107	7189
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.44	1.05	85	106.49	0.00	9,266	9,770	9867
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.92	2.50	207	105.41	0.00	7,700	7,925	8117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.28	1.37	85	112.65	0.00	6,767	7,530	7622
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.24	3.30	268	105.54	0.00	11,809	12,073	12463
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.28	1.16	85	106.44	0.00	9,087	9,567	9672
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.60	4.50	304	109.09	0.00	11,745	12,285	12813

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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%	30.70%	14.80%	6.30%					5.60%	30.70%	14.90%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					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%			11.60%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%			13.30%				21.20%	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 11-Jan-2013	Previous Index Price 10-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	101.15	101.16	-0.010%	-0.049%	-0.049%	-0.049%	0.44	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	102.53	0.083%	0.098%	0.098%	0.098%	1.34	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.18	0.160%	0.290%	0.290%	0.290%	1.39	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	113.81	113.49	0.278%	0.447%	0.447%	0.447%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	107.21	106.99	0.210%	0.635%	0.635%	0.635%	2.27	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.68	110.55	0.125%	1.034%	1.034%	1.034%	3.05	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.44	105.21	0.223%	0.924%	0.924%	0.924%	3.44	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.92	102.55	0.361%	1.713%	1.713%	1.713%	3.87	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.28	110.92	0.325%	1.385%	1.385%	1.385%	3.96	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.24	101.89	0.344%	1.431%	1.431%	1.431%	4.13	6.16	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.28	104.81	0.451%	1.571%	1.571%	1.571%	4.19	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.60	104.04	0.535%	2.141%	2.141%	2.141%	4.89	8.91	8.49

Return Price Performance			Index Price 11-Jan-2013	Previous Index Price 10-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	104.81	0.003%	0.095%	0.095%	0.095%	0.44	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.58	106.49	0.090%	0.207%	0.207%	0.207%	1.34	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.40	110.21	0.165%	0.212%	0.212%	0.212%	1.39	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	117.08	116.74	0.290%	0.652%	0.652%	0.652%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.59	110.35	0.216%	0.742%	0.742%	0.742%	2.27	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.96	111.81	0.136%	1.173%	1.173%	1.173%	3.05	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.49	106.24	0.232%	1.045%	1.045%	1.045%	3.44	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.41	105.03	0.364%	1.801%	1.801%	1.801%	3.87	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.65	112.27	0.335%	1.530%	1.530%	1.530%	3.96	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.54	105.18	0.344%	1.518%	1.518%	1.518%	4.13	6.16	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.44	105.96	0.459%	1.699%	1.699%	1.699%	4.19	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.09	108.52	0.528%	2.206%	2.206%	2.206%	4.89	8.91	8.49