

Irish Stock Exchange Daily Bond Index Report

Monday 14 January, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Jan-2013	Previous Close Value 11-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.25	105.24	0.010%	1.15%	1.15%	1.15%	5.25%	4.94	4.75	3.90
All Bond Index (Return)	156.40	156.33	0.046%	1.29%	1.29%	1.29%	56.40%	4.94	4.75	3.90
Under 3 Bond Index (Clean)	101.14	101.09	0.052%	0.15%	0.15%	0.15%	1.14%	0.99	0.98	1.24
Under 3 Bond Index (Return)	141.11	140.99	0.085%	0.26%	0.26%	0.26%	41.11%	0.99	0.98	1.24
Under 5 Bond Index (Clean)	107.61	107.56	0.051%	0.46%	0.46%	0.46%	7.61%	2.28	2.23	2.33
Under 5 Bond Index (Return)	151.09	150.96	0.085%	0.59%	0.59%	0.59%	51.09%	2.28	2.23	2.33
Under 10 Bond Index (Clean)	105.71	105.69	0.017%	1.00%	1.00%	1.00%	5.71%	4.33	4.18	3.59
Under 10 Bond Index (Return)	153.22	153.14	0.052%	1.14%	1.14%	1.14%	53.22%	4.33	4.18	3.59
5 Plus Bond Index (Clean)	105.64	105.66	-0.015%	1.53%	1.53%	1.53%	5.64%	6.52	6.25	4.22
5 Plus Bond Index (Return)	162.05	162.02	0.023%	1.68%	1.68%	1.68%	62.05%	6.52	6.25	4.22
10 Plus Bond Index (Clean)	105.25	105.29	-0.035%	2.10%	2.10%	2.10%	5.25%	8.90	8.49	4.89
10 Plus Bond Index (Return)	167.35	167.34	0.005%	2.21%	2.21%	2.21%	67.35%	8.90	8.49	4.89

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	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	3.71	271	104.86	0.00	5,116	5,175	5365
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.73	4.00	365	106.73	0.00	7,599	7,806	8110
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.37	4.08	331	110.45	0.00	3,630	3,861	4009
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.81	3.35	146	117.16	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.19	3.42	271	110.60	0.00	10,168	10,899	11247
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.86	1.33	88	112.19	0.00	6,389	7,119	7204
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.47	1.09	88	106.55	0.00	9,256	9,772	9872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.89	2.53	210	105.42	0.00	7,700	7,922	8117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.39	1.42	88	112.81	0.00	6,767	7,537	7634
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.17	3.34	271	105.51	0.00	11,809	12,065	12460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.23	1.21	88	106.43	0.00	9,087	9,562	9671
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.56	4.54	307	109.10	0.00	11,745	12,281	12814

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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%	9.60%					8.40%	46.40%	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 14-Jan-2013	Previous Index Price 11-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	101.15	0.000%	-0.049%	-0.049%	-0.049%	0.39	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.73	102.62	0.107%	0.205%	0.205%	0.205%	1.23	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.37	106.35	0.014%	0.305%	0.305%	0.305%	1.38	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	113.81	113.81	0.004%	0.451%	0.451%	0.451%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	107.19	107.21	-0.023%	0.612%	0.612%	0.612%	2.28	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.86	110.68	0.163%	1.199%	1.199%	1.199%	3.01	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.47	105.44	0.024%	0.948%	0.948%	0.948%	3.43	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.89	102.92	-0.029%	1.683%	1.683%	1.683%	3.88	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.39	111.28	0.103%	1.490%	1.490%	1.490%	3.94	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.17	102.24	-0.061%	1.369%	1.369%	1.369%	4.14	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.23	105.28	-0.050%	1.520%	1.520%	1.520%	4.19	6.57	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.56	104.60	-0.035%	2.104%	2.104%	2.104%	4.89	8.90	8.49

Return Price Performance			Index Price 14-Jan-2013	Previous Index Price 11-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	104.86	104.82	0.039%	0.135%	0.135%	0.135%	0.39	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.73	106.58	0.134%	0.341%	0.341%	0.341%	1.23	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.45	110.40	0.047%	0.259%	0.259%	0.259%	1.38	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	117.16	117.08	0.062%	0.715%	0.715%	0.715%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.60	110.59	0.012%	0.754%	0.754%	0.754%	2.28	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.19	111.96	0.202%	1.377%	1.377%	1.377%	3.01	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.55	106.49	0.058%	1.104%	1.104%	1.104%	3.43	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.42	105.41	0.006%	1.807%	1.807%	1.807%	3.88	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.81	112.65	0.145%	1.677%	1.677%	1.677%	3.94	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.51	105.54	-0.024%	1.494%	1.494%	1.494%	4.14	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.43	106.44	-0.011%	1.687%	1.687%	1.687%	4.19	6.57	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.10	109.09	0.005%	2.212%	2.212%	2.212%	4.89	8.90	8.49