

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 January, 2013

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Jan-2013	Previous Close Value 14-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	105.25	0.000%	1.15%	1.15%	1.15%	5.25%	4.94	4.75	3.90
All Bond Index (Return)	156.42	156.40	0.012%	1.30%	1.30%	1.30%	56.42%	4.94	4.75	3.90
Under 3 Bond Index (Clean)	101.18	101.14	0.037%	0.19%	0.19%	0.19%	1.18%	0.99	0.98	1.19
Under 3 Bond Index (Return)	141.17	141.11	0.042%	0.30%	0.30%	0.30%	41.17%	0.99	0.98	1.19
Under 5 Bond Index (Clean)	107.63	107.61	0.016%	0.48%	0.48%	0.48%	7.63%	2.28	2.22	2.32
Under 5 Bond Index (Return)	151.13	151.09	0.024%	0.61%	0.61%	0.61%	51.13%	2.28	2.22	2.32
Under 10 Bond Index (Clean)	105.72	105.71	0.012%	1.02%	1.02%	1.02%	5.72%	4.33	4.18	3.58
Under 10 Bond Index (Return)	153.25	153.22	0.023%	1.16%	1.16%	1.16%	53.25%	4.33	4.18	3.58
5 Plus Bond Index (Clean)	105.63	105.64	-0.009%	1.52%	1.52%	1.52%	5.63%	6.51	6.25	4.22
5 Plus Bond Index (Return)	162.06	162.05	0.004%	1.68%	1.68%	1.68%	62.06%	6.51	6.25	4.22
10 Plus Bond Index (Clean)	105.17	105.25	-0.077%	2.03%	2.03%	2.03%	5.17%	8.90	8.48	4.90
10 Plus Bond Index (Return)	167.25	167.35	-0.060%	2.15%	2.15%	2.15%	67.25%	8.90	8.48	4.90

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	101.14	3.73	272	104.87	0.00	5,116	5,175	5365
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.78	0.00	0	102.78	4.00	7,599	7,810	8114
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	4.09	332	110.52	0.00	3,630	3,863	4012
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.89	3.37	147	117.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	3.43	272	110.69	0.00	10,168	10,906	11255
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.74	1.34	89	112.08	0.00	6,389	7,075	7161
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.46	1.10	89	106.56	0.00	9,256	9,761	9862
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.90	2.54	211	105.45	0.00	7,700	7,924	8119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.39	1.44	89	112.83	0.00	6,767	7,537	7635
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.24	3.35	272	105.59	0.00	11,809	12,073	12469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.18	1.22	89	106.40	0.00	9,052	9,558	9668
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.48	4.56	308	109.03	0.00	11,745	12,271	12806

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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%	14.90%	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%	13.40%					11.70%		31.30%	13.50%					
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.30%	8.70%					7.40%		19.90%	8.60%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.90%	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%				21.10%	100.00%			
									100%	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 15-Jan-2013	Previous Index Price 14-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	101.14	101.15	-0.002%	-0.051%	-0.051%	-0.051%	0.35	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.78	102.73	0.054%	0.258%	0.258%	0.258%	1.16	0.99	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.37	0.054%	0.358%	0.358%	0.358%	1.35	1.96	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	113.89	113.81	0.070%	0.522%	0.522%	0.522%	2.61	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.19	0.065%	0.678%	0.678%	0.678%	2.25	3.00	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.74	110.86	-0.111%	1.086%	1.086%	1.086%	3.03	4.28	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.46	105.47	-0.005%	0.943%	0.943%	0.943%	3.43	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.90	102.89	0.015%	1.698%	1.698%	1.698%	3.88	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.39	111.39	0.000%	1.490%	1.490%	1.490%	3.94	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.24	102.17	0.066%	1.436%	1.436%	1.436%	4.13	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.18	105.23	-0.045%	1.474%	1.474%	1.474%	4.20	6.57	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.48	104.56	-0.077%	2.026%	2.026%	2.026%	4.90	8.90	8.48

Return Price Performance			Index Price 15-Jan-2013	Previous Index Price 14-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	104.87	104.86	0.011%	0.146%	0.146%	0.146%	0.35	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.78	106.73	-3.696%	-3.368%	-3.368%	-3.368%	1.16	0.99	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.52	110.45	0.063%	0.322%	0.322%	0.322%	1.35	1.96	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	117.26	117.16	0.088%	0.804%	0.804%	0.804%	2.61	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.69	110.60	0.074%	0.829%	0.829%	0.829%	2.25	3.00	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.08	112.19	-0.096%	1.280%	1.280%	1.280%	3.03	4.28	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.56	106.55	0.007%	1.110%	1.110%	1.110%	3.43	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.45	105.42	0.026%	1.833%	1.833%	1.833%	3.88	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.83	112.81	0.015%	1.693%	1.693%	1.693%	3.94	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.59	105.51	0.075%	1.570%	1.570%	1.570%	4.13	6.16	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.40	106.43	-0.031%	1.656%	1.656%	1.656%	4.20	6.57	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.03	109.10	-0.060%	2.151%	2.151%	2.151%	4.90	8.90	8.48