

Irish Stock Exchange Daily Bond Index Report

Thursday 17 January, 2013

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

Bond Indices Performance

Index	Close Value 17-Jan-2013	Previous Close Value 16-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.62	105.37	0.242%	1.50%	1.50%	1.50%	5.62%	4.94	4.76	3.83
All Bond Index (Return)	156.99	156.60	0.248%	1.67%	1.67%	1.67%	56.99%	4.94	4.76	3.83
Under 3 Bond Index (Clean)	101.21	101.19	0.021%	0.22%	0.22%	0.22%	1.21%	0.98	0.97	1.12
Under 3 Bond Index (Return)	141.25	141.21	0.033%	0.36%	0.36%	0.36%	41.25%	0.98	0.97	1.12
Under 5 Bond Index (Clean)	107.76	107.65	0.101%	0.59%	0.59%	0.59%	7.76%	2.28	2.23	2.27
Under 5 Bond Index (Return)	151.34	151.17	0.111%	0.75%	0.75%	0.75%	51.34%	2.28	2.23	2.27
Under 10 Bond Index (Clean)	106.06	105.81	0.232%	1.34%	1.34%	1.34%	6.06%	4.34	4.19	3.51
Under 10 Bond Index (Return)	153.77	153.40	0.240%	1.51%	1.51%	1.51%	53.77%	4.34	4.19	3.51
5 Plus Bond Index (Clean)	106.15	105.81	0.324%	2.02%	2.02%	2.02%	6.15%	6.51	6.25	4.15
5 Plus Bond Index (Return)	162.87	162.34	0.329%	2.19%	2.19%	2.19%	62.87%	6.51	6.25	4.15
10 Plus Bond Index (Clean)	105.74	105.42	0.301%	2.58%	2.58%	2.58%	5.74%	8.90	8.49	4.84
10 Plus Bond Index (Return)	168.17	167.66	0.301%	2.71%	2.71%	2.71%	68.17%	8.90	8.49	4.84

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	3.75	274	104.90	0.00	5,116	5,175	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.84	0.02	2	102.86	0.00	7,599	7,814	7816
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.49	4.12	334	110.61	0.00	3,645	3,866	4015
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.93	3.42	149	117.35	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.40	3.45	274	110.86	0.00	10,168	10,921	11272
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.04	1.37	91	112.41	0.00	6,389	7,095	7182
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.85	1.12	91	106.97	0.00	9,256	9,797	9901
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.39	2.57	213	105.96	0.00	7,700	7,961	8159
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.00	1.47	91	113.47	0.00	6,767	7,579	7678
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.83	3.38	274	106.21	0.00	11,809	12,143	12542
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.59	1.25	91	106.84	0.00	9,087	9,558	9671
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.05	4.59	310	109.63	0.00	11,745	12,338	12877

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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%	31.20%	15.00%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					8.10%	45.40%	21.90%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	22.90%	11.10%	4.70%					4.20%	23.30%	11.30%	4.80%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.10%	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%		31.60%	13.50%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		20.30%	8.70%					7.40%		20.10%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.50%				10.30%			11.80%	16.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.40%				8.50%			9.80%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.80%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	20.50%				13.00%			15.00%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	16.10%				10.00%			11.60%	15.90%			
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 17-Jan-2013	Previous Index Price 16-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	101.09	0.049%	-0.051%	-0.051%	-0.051%	0.14	0.24	0.24
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.84	102.84	-0.005%	0.312%	0.312%	0.312%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.49	106.45	0.035%	0.420%	0.420%	0.420%	1.31	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	113.93	113.86	0.061%	0.560%	0.560%	0.560%	2.57	2.37	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.40	107.26	0.131%	0.814%	0.814%	0.814%	2.20	2.99	2.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.04	110.77	0.248%	1.363%	1.363%	1.363%	2.96	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.85	105.56	0.278%	1.314%	1.314%	1.314%	3.36	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.39	103.08	0.309%	2.182%	2.182%	2.182%	3.79	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.00	111.58	0.381%	2.048%	2.048%	2.048%	3.84	5.74	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.83	102.45	0.374%	2.019%	2.019%	2.019%	4.04	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.59	105.27	0.309%	1.875%	1.875%	1.875%	4.14	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.05	104.73	0.301%	2.580%	2.580%	2.580%	4.84	8.90	8.49

Return Price Performance			Index Price 17-Jan-2013	Previous Index Price 16-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	104.90	104.83	0.061%	0.172%	0.172%	0.172%	0.14	0.24	0.24
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.86	102.85	0.006%	-3.295%	-3.295%	-3.295%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.61	110.56	0.045%	0.404%	0.404%	0.404%	1.31	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	117.35	117.25	0.080%	0.880%	0.880%	0.880%	2.57	2.37	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	110.86	110.70	0.138%	0.985%	0.985%	0.985%	2.20	2.99	2.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.41	112.12	0.259%	1.580%	1.580%	1.580%	2.96	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.97	106.67	0.285%	1.501%	1.501%	1.501%	3.36	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.96	105.63	0.311%	2.329%	2.329%	2.329%	3.79	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.47	113.03	0.390%	2.273%	2.273%	2.273%	3.84	5.74	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	106.21	105.81	0.373%	2.159%	2.159%	2.159%	4.04	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.84	106.50	0.318%	2.078%	2.078%	2.078%	4.14	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.63	109.30	0.301%	2.710%	2.710%	2.710%	4.84	8.90	8.49