

# Irish Stock Exchange Daily Bond Index Report

Friday 18 January, 2013

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 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 18-Jan-2013	Previous Close Value 17-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.69	105.62	0.062%	1.57%	1.57%	1.57%	5.69%	4.94	4.76	3.82
All Bond Index (Return)	157.11	156.99	0.073%	1.74%	1.74%	1.74%	57.11%	4.94	4.76	3.82
Under 3 Bond Index (Clean)	101.21	101.21	-0.002%	0.22%	0.22%	0.22%	1.21%	0.97	0.96	1.11
Under 3 Bond Index (Return)	141.27	141.25	0.008%	0.37%	0.37%	0.37%	41.27%	0.97	0.96	1.11
Under 5 Bond Index (Clean)	107.71	107.76	-0.041%	0.55%	0.55%	0.55%	7.71%	2.27	2.22	2.28
Under 5 Bond Index (Return)	151.29	151.34	-0.028%	0.72%	0.72%	0.72%	51.29%	2.27	2.22	2.28
Under 10 Bond Index (Clean)	106.12	106.06	0.058%	1.40%	1.40%	1.40%	6.12%	4.33	4.19	3.49
Under 10 Bond Index (Return)	153.88	153.77	0.069%	1.58%	1.58%	1.58%	53.88%	4.33	4.19	3.49
5 Plus Bond Index (Clean)	106.28	106.15	0.122%	2.14%	2.14%	2.14%	6.28%	6.51	6.25	4.13
5 Plus Bond Index (Return)	163.09	162.87	0.131%	2.33%	2.33%	2.33%	63.09%	6.51	6.25	4.13
10 Plus Bond Index (Clean)	105.83	105.74	0.086%	2.67%	2.67%	2.67%	5.83%	8.90	8.49	4.83
10 Plus Bond Index (Return)	168.33	168.17	0.096%	2.81%	2.81%	2.81%	68.33%	8.90	8.49	4.83

## 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	3.77	275	104.91	0.00	5,116	5,175	5367
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.83	0.03	3	102.86	0.00	7,599	7,814	7816
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.50	4.13	335	110.63	0.00	3,645	3,882	4032
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.91	3.44	150	117.35	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.32	3.47	275	110.78	0.00	10,168	10,913	11265
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.96	1.39	92	112.35	0.00	6,389	7,090	7178
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.98	1.13	92	107.12	0.00	9,256	9,809	9914
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.44	2.58	214	106.02	0.00	7,700	7,965	8164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.05	1.49	92	113.54	0.00	6,767	7,582	7683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.98	3.39	275	106.37	0.00	11,809	12,161	12561
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.86	1.26	92	107.12	0.00	9,087	9,619	9734
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.14	4.60	311	109.74	0.00	11,745	12,348	12889

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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%	23.00%	11.10%	4.70%					4.20%	23.40%	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%	8.60%					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%				8.40%			9.80%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.20%	12.70%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	20.40%				13.00%			15.00%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.20%				10.10%			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%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 18-Jan-2013	Previous Index Price 17-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	101.14	-0.003%	-0.054%	-0.054%	-0.054%	0.10	0.23	0.23
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.83	102.84	-0.007%	0.305%	0.305%	0.305%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.50	106.49	0.008%	0.427%	0.427%	0.427%	1.30	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	113.91	113.93	-0.022%	0.538%	0.538%	0.538%	2.58	2.36	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	107.32	107.40	-0.079%	0.734%	0.734%	0.734%	2.23	2.99	2.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.96	111.04	-0.072%	1.290%	1.290%	1.290%	2.98	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.98	105.85	0.128%	1.443%	1.443%	1.443%	3.33	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.44	103.39	0.045%	2.229%	2.229%	2.229%	3.78	5.59	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.05	112.00	0.045%	2.094%	2.094%	2.094%	3.83	5.74	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.98	102.83	0.151%	2.173%	2.173%	2.173%	4.01	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.86	105.59	0.248%	2.127%	2.127%	2.127%	4.10	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.14	105.05	0.086%	2.668%	2.668%	2.668%	4.83	8.90	8.49

Return Price Performance			Index Price 18-Jan-2013	Previous Index Price 17-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	104.91	104.90	0.010%	0.182%	0.182%	0.182%	0.10	0.23	0.23
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.86	102.86	0.003%	-3.293%	-3.293%	-3.293%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.63	110.61	0.018%	0.422%	0.422%	0.422%	1.30	1.95	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	117.35	117.35	-0.002%	0.879%	0.879%	0.879%	2.58	2.36	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	110.78	110.86	-0.066%	0.918%	0.918%	0.918%	2.23	2.99	2.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.35	112.41	-0.058%	1.522%	1.522%	1.522%	2.98	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	106.97	0.138%	1.642%	1.642%	1.642%	3.33	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.02	105.96	0.057%	2.387%	2.387%	2.387%	3.78	5.59	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.54	113.47	0.059%	2.333%	2.333%	2.333%	3.83	5.74	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	106.37	106.21	0.157%	2.320%	2.320%	2.320%	4.01	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.12	106.84	0.258%	2.342%	2.342%	2.342%	4.10	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.74	109.63	0.096%	2.809%	2.809%	2.809%	4.83	8.90	8.49