

Irish Stock Exchange Daily Bond Index Report

Monday 21 January, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Jan-2013	Previous Close Value 18-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	105.69	0.006%	1.57%	1.57%	1.57%	5.69%	4.94	4.76	3.81
All Bond Index (Return)	157.17	157.11	0.042%	1.79%	1.79%	1.79%	57.17%	4.94	4.76	3.81
Under 3 Bond Index (Clean)	101.19	101.21	-0.018%	0.20%	0.20%	0.20%	1.19%	0.97	0.96	1.12
Under 3 Bond Index (Return)	141.29	141.27	0.017%	0.39%	0.39%	0.39%	41.29%	0.97	0.96	1.12
Under 5 Bond Index (Clean)	107.73	107.71	0.019%	0.57%	0.57%	0.57%	7.73%	2.27	2.22	2.27
Under 5 Bond Index (Return)	151.37	151.29	0.054%	0.78%	0.78%	0.78%	51.37%	2.27	2.22	2.27
Under 10 Bond Index (Clean)	106.13	106.12	0.008%	1.41%	1.41%	1.41%	6.13%	4.33	4.19	3.49
Under 10 Bond Index (Return)	153.94	153.88	0.044%	1.62%	1.62%	1.62%	53.94%	4.33	4.19	3.49
5 Plus Bond Index (Clean)	106.27	106.28	-0.003%	2.14%	2.14%	2.14%	6.27%	6.50	6.25	4.13
5 Plus Bond Index (Return)	163.14	163.09	0.034%	2.36%	2.36%	2.36%	63.14%	6.50	6.25	4.13
10 Plus Bond Index (Clean)	105.82	105.83	-0.009%	2.66%	2.66%	2.66%	5.82%	8.90	8.49	4.83
10 Plus Bond Index (Return)	168.38	168.33	0.031%	2.84%	2.84%	2.84%	68.38%	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	101.05	3.81	278	104.86	0.00	5,116	5,170	5365
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.85	0.07	6	102.91	0.00	7,599	7,815	7820
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.51	4.17	338	110.67	0.00	3,645	3,882	4034
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.93	3.51	153	117.43	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.46	3.50	278	110.97	0.00	10,168	10,927	11284
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.88	1.43	95	112.31	0.00	6,389	7,085	7176
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.96	1.17	95	107.13	0.00	9,256	9,807	9915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.45	2.62	217	106.07	0.00	7,700	7,966	8167
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.04	1.54	95	113.58	0.00	6,786	7,581	7685
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.05	3.43	278	106.48	0.00	11,809	12,169	12573
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.79	1.30	95	107.09	0.00	9,087	9,613	9731
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.13	4.65	314	109.77	0.00	11,745	12,347	12893

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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%	30.60%	14.80%	6.30%					5.60%	31.10%	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%				8.50%			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%	20.50%				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%		
									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 21-Jan-2013	Previous Index Price 18-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	101.05	101.14	-0.089%	-0.143%	-0.143%	-0.143%	0.42	0.23	0.23
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.83	0.017%	0.322%	0.322%	0.322%	1.05	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.51	106.50	0.007%	0.434%	0.434%	0.434%	1.29	1.95	1.92
IE0004680173	0468017	8.25 Treas Bnd 2015	113.93	113.91	0.017%	0.554%	0.554%	0.554%	2.56	2.36	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	107.46	107.32	0.135%	0.870%	0.870%	0.870%	2.18	2.99	2.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.88	110.96	-0.072%	1.217%	1.217%	1.217%	3.00	4.27	4.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.96	105.98	-0.024%	1.419%	1.419%	1.419%	3.34	5.14	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.45	103.44	0.013%	2.241%	2.241%	2.241%	3.78	5.59	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.04	112.05	-0.009%	2.085%	2.085%	2.085%	3.83	5.73	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	103.05	102.98	0.063%	2.237%	2.237%	2.237%	4.00	6.14	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.79	105.86	-0.063%	2.063%	2.063%	2.063%	4.11	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.13	105.14	-0.010%	2.658%	2.658%	2.658%	4.83	8.90	8.49

Return Price Performance			Index Price 21-Jan-2013	Previous Index Price 18-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	104.91	-0.047%	0.136%	0.136%	0.136%	0.42	0.23	0.23
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.91	102.86	0.050%	-3.245%	-3.245%	-3.245%	1.05	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.67	110.63	0.040%	0.462%	0.462%	0.462%	1.29	1.95	1.92
IE0004680173	0468017	8.25 Treas Bnd 2015	117.43	117.35	0.074%	0.953%	0.953%	0.953%	2.56	2.36	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	110.97	110.78	0.165%	1.085%	1.085%	1.085%	2.18	2.99	2.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.31	112.35	-0.031%	1.490%	1.490%	1.490%	3.00	4.27	4.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.13	107.12	0.011%	1.653%	1.653%	1.653%	3.34	5.14	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.07	106.02	0.045%	2.434%	2.434%	2.434%	3.78	5.59	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.58	113.54	0.033%	2.368%	2.368%	2.368%	3.83	5.73	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	106.48	106.37	0.096%	2.418%	2.418%	2.418%	4.00	6.14	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.09	107.12	-0.024%	2.317%	2.317%	2.317%	4.11	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.77	109.74	0.031%	2.841%	2.841%	2.841%	4.83	8.90	8.49