

# Irish Stock Exchange Daily Bond Index Report

Wednesday 23 January, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 23-Jan-2013	Previous Close Value 22-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.68	105.69	-0.011%	1.56%	1.56%	1.56%	5.68%	4.93	4.75	3.81
All Bond Index (Return)	157.20	157.19	0.001%	1.80%	1.80%	1.80%	57.20%	4.93	4.75	3.81
Under 3 Bond Index (Clean)	101.22	101.23	-0.012%	0.23%	0.23%	0.23%	1.22%	0.96	0.95	1.06
Under 3 Bond Index (Return)	141.35	141.35	0.000%	0.43%	0.43%	0.43%	41.35%	0.96	0.95	1.06
Under 5 Bond Index (Clean)	107.81	107.83	-0.015%	0.65%	0.65%	0.65%	7.81%	2.26	2.21	2.23
Under 5 Bond Index (Return)	151.52	151.53	-0.003%	0.88%	0.88%	0.88%	51.52%	2.26	2.21	2.23
Under 10 Bond Index (Clean)	106.13	106.14	-0.003%	1.41%	1.41%	1.41%	6.13%	4.32	4.18	3.49
Under 10 Bond Index (Return)	153.99	153.98	0.010%	1.65%	1.65%	1.65%	53.99%	4.32	4.18	3.49
5 Plus Bond Index (Clean)	106.21	106.22	-0.008%	2.08%	2.08%	2.08%	6.21%	6.49	6.23	4.14
5 Plus Bond Index (Return)	163.09	163.08	0.004%	2.33%	2.33%	2.33%	63.09%	6.49	6.23	4.14
10 Plus Bond Index (Clean)	105.70	105.77	-0.068%	2.53%	2.53%	2.53%	5.70%	8.88	8.47	4.84
10 Plus Bond Index (Return)	168.23	168.32	-0.052%	2.75%	2.75%	2.75%	68.23%	8.88	8.47	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	101.04	3.84	280	104.88	0.00	5,116	5,169	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.85	0.09	8	102.94	0.00	7,599	7,815	7822
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.61	4.19	340	110.80	0.00	3,645	3,886	4039
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.09	3.55	155	119.65	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.61	3.53	280	111.13	0.00	10,168	10,942	11301
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.01	1.46	97	112.47	0.00	6,389	7,092	7186
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.97	1.20	97	107.16	0.00	9,256	9,808	9919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.41	2.64	219	106.05	0.00	7,700	7,962	8166
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.00	1.57	97	113.57	0.00	6,786	7,600	7706
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.99	3.45	280	106.44	0.00	11,809	12,162	12569
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.70	1.33	97	107.02	0.00	9,087	9,604	9725
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.00	4.68	316	109.67	0.00	11,745	12,332	12881

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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%					5.50%	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%	0.10%	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%			9.70%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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	10.20%			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%				20.70%	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 23-Jan-2013	Previous Index Price 22-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	101.04	101.05	-0.005%	-0.153%	-0.153%	-0.153%	0.24	0.22	0.22
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.87	-0.017%	0.325%	0.325%	0.325%	1.02	0.96	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.63	-0.014%	0.533%	0.533%	0.533%	1.23	1.94	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.09	114.08	1.769%	2.467%	2.467%	2.467%	1.75	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.61	107.62	-0.014%	1.003%	1.003%	1.003%	2.13	2.98	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.01	111.04	-0.024%	1.331%	1.331%	1.331%	2.96	4.26	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.97	105.95	0.019%	1.429%	1.429%	1.429%	3.33	5.13	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.41	103.38	0.026%	2.194%	2.194%	2.194%	3.79	5.58	5.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.00	111.92	0.071%	2.048%	2.048%	2.048%	3.84	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	102.99	102.98	0.012%	2.180%	2.180%	2.180%	4.01	6.13	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.70	105.78	-0.078%	1.973%	1.973%	1.973%	4.12	6.55	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.00	105.07	-0.069%	2.534%	2.534%	2.534%	4.84	8.88	8.47

Return Price Performance			Index Price 23-Jan-2013	Previous Index Price 22-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	104.88	104.87	0.009%	0.153%	0.153%	0.153%	0.24	0.22	0.22
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.94	102.94	-0.007%	-3.222%	-3.222%	-3.222%	1.02	0.96	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.80	110.80	-0.002%	0.580%	0.580%	0.580%	1.23	1.94	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	119.65	117.60	1.735%	2.856%	2.856%	2.856%	1.75	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	111.13	111.14	-0.002%	1.238%	1.238%	1.238%	2.13	2.98	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.47	112.48	-0.012%	1.630%	1.630%	1.630%	2.96	4.26	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.13	0.030%	1.685%	1.685%	1.685%	3.33	5.13	4.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.05	106.01	0.038%	2.411%	2.411%	2.411%	3.79	5.58	5.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.57	113.47	0.085%	2.361%	2.361%	2.361%	3.84	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	106.44	106.42	0.023%	2.386%	2.386%	2.386%	4.01	6.13	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.02	107.09	-0.064%	2.255%	2.255%	2.255%	4.12	6.55	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.67	109.73	-0.052%	2.750%	2.750%	2.750%	4.84	8.88	8.47