

Irish Stock Exchange Daily Bond Index Report

Thursday 24 January, 2013

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Bond Indices Performance

Index	Close Value 24-Jan-2013	Previous Close Value 23-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.73	105.68	0.046%	1.61%	1.61%	1.61%	5.73%	4.93	4.75	3.80
All Bond Index (Return)	157.29	157.20	0.057%	1.86%	1.86%	1.86%	57.29%	4.93	4.75	3.80
Under 3 Bond Index (Clean)	101.22	101.22	0.007%	0.23%	0.23%	0.23%	1.22%	0.96	0.95	1.05
Under 3 Bond Index (Return)	141.38	141.35	0.018%	0.45%	0.45%	0.45%	41.38%	0.96	0.95	1.05
Under 5 Bond Index (Clean)	107.82	107.81	0.008%	0.66%	0.66%	0.66%	7.82%	2.26	2.21	2.22
Under 5 Bond Index (Return)	151.55	151.52	0.020%	0.90%	0.90%	0.90%	51.55%	2.26	2.21	2.22
Under 10 Bond Index (Clean)	106.18	106.13	0.043%	1.46%	1.46%	1.46%	6.18%	4.32	4.17	3.48
Under 10 Bond Index (Return)	154.07	153.99	0.054%	1.71%	1.71%	1.71%	54.07%	4.32	4.17	3.48
5 Plus Bond Index (Clean)	106.28	106.21	0.069%	2.15%	2.15%	2.15%	6.28%	6.49	6.23	4.13
5 Plus Bond Index (Return)	163.22	163.09	0.079%	2.41%	2.41%	2.41%	63.22%	6.49	6.23	4.13
10 Plus Bond Index (Clean)	105.77	105.70	0.066%	2.60%	2.60%	2.60%	5.77%	8.88	8.47	4.84
10 Plus Bond Index (Return)	168.36	168.23	0.077%	2.83%	2.83%	2.83%	68.36%	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	101.03	3.85	281	104.88	0.00	5,116	5,169	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.87	0.10	9	102.97	0.00	7,599	7,817	7824
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.61	4.20	341	110.81	0.00	3,645	3,886	4039
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.09	3.58	156	119.66	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	3.54	281	111.13	0.00	10,168	10,940	11300
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.06	1.48	98	112.54	0.00	6,389	7,096	7190
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.95	1.21	98	107.16	0.00	9,256	9,807	9918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.45	2.65	220	106.10	0.00	7,700	7,965	8170
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.10	1.58	98	113.68	0.00	6,786	7,607	7714
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.12	3.46	281	106.58	0.00	11,809	12,177	12586
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.79	1.34	98	107.14	0.00	9,072	9,613	9735
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.07	4.69	317	109.76	0.00	11,745	12,341	12891

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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%			11.90%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jan-2013	Previous Index Price 23-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	101.03	101.04	-0.007%	-0.160%	-0.160%	-0.160%	0.22	0.22	0.22
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.87	102.85	0.019%	0.344%	0.344%	0.344%	0.99	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.61	0.000%	0.533%	0.533%	0.533%	1.22	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.09	116.09	-0.005%	2.462%	2.462%	2.462%	1.75	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.61	-0.014%	0.989%	0.989%	0.989%	2.13	2.97	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.06	111.01	0.047%	1.378%	1.378%	1.378%	2.95	4.25	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.95	105.97	-0.014%	1.415%	1.415%	1.415%	3.34	5.13	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.45	103.41	0.039%	2.234%	2.234%	2.234%	3.78	5.58	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.10	112.00	0.085%	2.135%	2.135%	2.135%	3.82	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	103.12	102.99	0.126%	2.309%	2.309%	2.309%	3.99	6.13	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.79	105.70	0.093%	2.068%	2.068%	2.068%	4.11	6.54	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.07	105.00	0.067%	2.602%	2.602%	2.602%	4.84	8.88	8.47

Return Price Performance			Index Price 24-Jan-2013	Previous Index Price 23-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	104.88	0.006%	0.159%	0.159%	0.159%	0.22	0.22	0.22
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.97	102.94	0.030%	-3.193%	-3.193%	-3.193%	0.99	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.81	110.80	0.011%	0.591%	0.591%	0.591%	1.22	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	119.66	119.65	0.014%	2.870%	2.870%	2.870%	1.75	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	111.13	111.13	-0.003%	1.235%	1.235%	1.235%	2.13	2.97	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.54	112.47	0.060%	1.692%	1.692%	1.692%	2.95	4.25	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.16	-0.002%	1.683%	1.683%	1.683%	3.34	5.13	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.10	106.05	0.049%	2.462%	2.462%	2.462%	3.78	5.58	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.68	113.57	0.099%	2.461%	2.461%	2.461%	3.82	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	106.58	106.44	0.133%	2.523%	2.523%	2.523%	3.99	6.13	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.14	107.02	0.104%	2.361%	2.361%	2.361%	4.11	6.54	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.76	109.67	0.077%	2.828%	2.828%	2.828%	4.84	8.88	8.47