

Irish Stock Exchange Daily Bond Index Report

Monday 28 January, 2013

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

Bond Indices Performance

Index	Close Value 28-Jan-2013	Previous Close Value 25-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.67	105.79	-0.106%	1.55%	1.55%	1.55%	5.67%	4.92	4.74	3.81
All Bond Index (Return)	157.28	157.39	-0.066%	1.86%	1.86%	1.86%	57.28%	4.92	4.74	3.81
Under 3 Bond Index (Clean)	101.10	101.16	-0.052%	0.12%	0.12%	0.12%	1.10%	0.95	0.94	1.15
Under 3 Bond Index (Return)	141.28	141.30	-0.016%	0.38%	0.38%	0.38%	41.28%	0.95	0.94	1.15
Under 5 Bond Index (Clean)	107.66	107.74	-0.078%	0.51%	0.51%	0.51%	7.66%	2.25	2.20	2.28
Under 5 Bond Index (Return)	151.40	151.46	-0.041%	0.80%	0.80%	0.80%	51.40%	2.25	2.20	2.28
Under 10 Bond Index (Clean)	106.09	106.21	-0.115%	1.37%	1.37%	1.37%	6.09%	4.31	4.17	3.50
Under 10 Bond Index (Return)	154.02	154.13	-0.076%	1.67%	1.67%	1.67%	54.02%	4.31	4.17	3.50
5 Plus Bond Index (Clean)	106.29	106.42	-0.121%	2.15%	2.15%	2.15%	6.29%	6.49	6.23	4.13
5 Plus Bond Index (Return)	163.31	163.44	-0.081%	2.46%	2.46%	2.46%	63.31%	6.49	6.23	4.13
10 Plus Bond Index (Clean)	105.95	106.00	-0.045%	2.78%	2.78%	2.78%	5.95%	8.88	8.47	4.82
10 Plus Bond Index (Return)	168.73	168.74	-0.003%	3.06%	3.06%	3.06%	68.73%	8.88	8.47	4.82

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	100.96	3.90	285	104.86	0.00	5,116	5,165	5365
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.78	0.14	13	102.92	0.00	7,599	7,809	7820
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.37	4.25	345	110.62	0.00	3,645	3,877	4032
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.98	3.67	160	119.64	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.41	3.59	285	111.00	0.00	10,168	10,922	11287
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.84	1.54	102	112.37	0.00	6,389	7,081	7180
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.86	1.26	102	107.12	0.00	9,256	9,798	9914
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.40	2.70	224	106.10	0.00	7,700	7,961	8169
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.01	1.65	102	113.65	0.00	6,767	7,600	7712
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.04	3.51	285	106.55	0.00	11,809	12,167	12582
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.90	1.40	102	107.30	0.00	9,072	9,607	9734
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.25	4.75	321	110.00	0.00	11,745	12,362	12920

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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%	16.20%			
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%	16.10%				10.10%			11.60%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%			13.40%				21.20%	100.00%		
									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 28-Jan-2013	Previous Index Price 25-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	100.96	101.03	-0.072%	-0.237%	-0.237%	-0.237%	0.45	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.78	102.81	-0.032%	0.254%	0.254%	0.254%	1.07	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.37	106.44	-0.066%	0.306%	0.306%	0.306%	1.33	1.93	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.98	116.07	-0.083%	2.364%	2.364%	2.364%	1.78	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.41	107.49	-0.074%	0.820%	0.820%	0.820%	2.18	2.97	2.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.84	111.00	-0.147%	1.173%	1.173%	1.173%	3.00	4.25	4.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.86	105.98	-0.116%	1.326%	1.326%	1.326%	3.35	5.12	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.40	103.60	-0.198%	2.184%	2.184%	2.184%	3.79	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.01	112.14	-0.119%	2.050%	2.050%	2.050%	3.83	5.71	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	103.04	103.20	-0.163%	2.224%	2.224%	2.224%	4.01	6.13	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.90	106.02	-0.111%	2.171%	2.171%	2.171%	4.09	6.54	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.25	105.30	-0.046%	2.780%	2.780%	2.780%	4.82	8.88	8.47

Return Price Performance			Index Price 28-Jan-2013	Previous Index Price 25-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	104.89	-0.031%	0.137%	0.137%	0.137%	0.45	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	102.92	0.000%	-3.239%	-3.239%	-3.239%	1.07	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.62	110.66	-0.030%	0.418%	0.418%	0.418%	1.33	1.93	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	119.64	119.67	-0.023%	2.854%	2.854%	2.854%	1.78	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	111.00	111.04	-0.038%	1.118%	1.118%	1.118%	2.18	2.97	2.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.37	112.49	-0.104%	1.542%	1.542%	1.542%	3.00	4.25	4.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	107.20	-0.079%	1.643%	1.643%	1.643%	3.35	5.12	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.10	106.26	-0.159%	2.460%	2.460%	2.460%	3.79	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.65	113.74	-0.074%	2.436%	2.436%	2.436%	3.83	5.71	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	106.55	106.68	-0.122%	2.489%	2.489%	2.489%	4.01	6.13	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.30	107.37	-0.072%	2.516%	2.516%	2.516%	4.09	6.54	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.00	110.00	-0.003%	3.055%	3.055%	3.055%	4.82	8.88	8.47