

Irish Stock Exchange Daily Bond Index Report

Tuesday 29 January, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 29-Jan-2013	Previous Close Value 28-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.71	105.67	0.035%	1.59%	1.59%	1.59%	5.71%	4.92	4.74	3.81
All Bond Index (Return)	157.35	157.28	0.046%	1.90%	1.90%	1.90%	57.35%	4.92	4.74	3.81
Under 3 Bond Index (Clean)	101.07	101.10	-0.038%	0.08%	0.08%	0.08%	1.07%	0.95	0.94	1.18
Under 3 Bond Index (Return)	141.25	141.28	-0.025%	0.36%	0.36%	0.36%	41.25%	0.95	0.94	1.18
Under 5 Bond Index (Clean)	107.63	107.66	-0.031%	0.47%	0.47%	0.47%	7.63%	2.25	2.20	2.29
Under 5 Bond Index (Return)	151.37	151.40	-0.018%	0.78%	0.78%	0.78%	51.37%	2.25	2.20	2.29
Under 10 Bond Index (Clean)	106.12	106.09	0.032%	1.40%	1.40%	1.40%	6.12%	4.31	4.17	3.49
Under 10 Bond Index (Return)	154.08	154.02	0.044%	1.71%	1.71%	1.71%	54.08%	4.31	4.17	3.49
5 Plus Bond Index (Clean)	106.37	106.29	0.073%	2.23%	2.23%	2.23%	6.37%	6.48	6.23	4.11
5 Plus Bond Index (Return)	163.44	163.31	0.084%	2.55%	2.55%	2.55%	63.44%	6.48	6.23	4.11
10 Plus Bond Index (Clean)	106.00	105.95	0.052%	2.83%	2.83%	2.83%	6.00%	8.88	8.47	4.81
10 Plus Bond Index (Return)	168.84	168.73	0.063%	3.12%	3.12%	3.12%	68.84%	8.88	8.47	4.81

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.90	3.92	286	104.82	0.00	5,116	5,162	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.72	0.15	14	102.87	0.00	7,599	7,805	7817
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.39	4.27	346	110.65	0.00	3,645	3,878	4033
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.89	3.69	161	119.58	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.42	3.60	286	111.02	0.00	10,168	10,923	11289
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.76	1.55	103	112.31	0.00	6,389	7,076	7175
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.00	1.27	103	107.27	0.00	9,256	9,811	9928
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.57	2.71	225	106.28	0.00	7,700	7,975	8183
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.09	1.67	103	113.76	0.00	6,767	7,585	7697
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.05	3.53	286	106.57	0.00	11,809	12,169	12585
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.95	1.41	103	107.36	0.00	9,072	9,611	9739
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.31	4.76	322	110.07	0.00	11,745	12,368	12928

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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	8.50%			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%	20.40%				13.00%			15.00%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.10%				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%			13.40%				21.20%	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 29-Jan-2013	Previous Index Price 28-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	100.90	100.96	-0.052%	-0.289%	-0.289%	-0.289%	0.64	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.72	102.78	-0.054%	0.200%	0.200%	0.200%	1.12	0.95	0.94
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.39	106.37	0.014%	0.321%	0.321%	0.321%	1.32	1.93	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.89	115.98	-0.078%	2.283%	2.283%	2.283%	1.81	2.34	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	107.42	107.41	0.007%	0.828%	0.828%	0.828%	2.18	2.96	2.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.76	110.84	-0.072%	1.100%	1.100%	1.100%	3.01	4.24	4.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.00	105.86	0.130%	1.458%	1.458%	1.458%	3.33	5.12	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.57	103.40	0.164%	2.352%	2.352%	2.352%	3.76	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.09	112.01	0.076%	2.127%	2.127%	2.127%	3.82	5.71	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	103.05	103.04	0.013%	2.237%	2.237%	2.237%	4.00	6.12	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.95	105.90	0.042%	2.214%	2.214%	2.214%	4.08	6.54	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.31	105.25	0.052%	2.834%	2.834%	2.834%	4.81	8.88	8.47

Return Price Performance			Index Price 29-Jan-2013	Previous Index Price 28-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	104.82	104.86	-0.037%	0.099%	0.099%	0.099%	0.64	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.87	102.92	-0.043%	-3.280%	-3.280%	-3.280%	1.12	0.95	0.94
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.65	110.62	0.025%	0.443%	0.443%	0.443%	1.32	1.93	1.90
IE0004680173	0468017	8.25 Treas Bnd 2015	119.58	119.64	-0.057%	2.796%	2.796%	2.796%	1.81	2.34	2.30
IE0006857530	0685753	4.6 Treas Bnd 2016	111.02	111.00	0.018%	1.136%	1.136%	1.136%	2.18	2.96	2.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.31	112.37	-0.058%	1.484%	1.484%	1.484%	3.01	4.24	4.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.27	107.12	0.139%	1.784%	1.784%	1.784%	3.33	5.12	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.28	106.10	0.172%	2.635%	2.635%	2.635%	3.76	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.76	113.65	0.089%	2.527%	2.527%	2.527%	3.82	5.71	5.50
IE0034074488	3407448	4.5 Treas Bnd 2020	106.57	106.55	0.023%	2.513%	2.513%	2.513%	4.00	6.12	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.36	107.30	0.055%	2.572%	2.572%	2.572%	4.08	6.54	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.07	110.00	0.064%	3.121%	3.121%	3.121%	4.81	8.88	8.47