

Irish Stock Exchange Daily Bond Index Report

Thursday 31 January, 2013

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

Bond Indices Performance

Index	Close Value 31-Jan-2013	Previous Close Value 30-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	105.66	0.014%	1.56%	1.56%	1.56%	5.68%	4.91	4.73	3.81
All Bond Index (Return)	157.34	157.30	0.027%	1.90%	1.90%	1.90%	57.34%	4.91	4.73	3.81
Under 3 Bond Index (Clean)	100.99	101.04	-0.054%	0.00%	0.00%	0.00%	0.99%	0.94	0.93	1.22
Under 3 Bond Index (Return)	141.17	141.23	-0.042%	0.31%	0.31%	0.31%	41.17%	0.94	0.93	1.22
Under 5 Bond Index (Clean)	107.53	107.53	-0.004%	0.38%	0.38%	0.38%	7.53%	2.24	2.19	2.32
Under 5 Bond Index (Return)	151.28	151.26	0.008%	0.71%	0.71%	0.71%	51.28%	2.24	2.19	2.32
Under 10 Bond Index (Clean)	106.08	106.05	0.023%	1.36%	1.36%	1.36%	6.08%	4.30	4.16	3.50
Under 10 Bond Index (Return)	154.06	154.01	0.035%	1.70%	1.70%	1.70%	54.06%	4.30	4.16	3.50
5 Plus Bond Index (Clean)	106.37	106.34	0.025%	2.23%	2.23%	2.23%	6.37%	6.47	6.22	4.11
5 Plus Bond Index (Return)	163.49	163.43	0.037%	2.58%	2.58%	2.58%	63.49%	6.47	6.22	4.11
10 Plus Bond Index (Clean)	106.03	106.07	-0.041%	2.86%	2.86%	2.86%	6.03%	8.87	8.46	4.81
10 Plus Bond Index (Return)	168.92	168.97	-0.025%	3.17%	3.17%	3.17%	68.92%	8.87	8.46	4.81

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	100.88	3.95	288	104.83	0.00	5,116	5,161	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.60	0.18	16	102.77	0.00	7,599	7,796	7809
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.32	4.29	348	110.61	0.00	3,645	3,875	4032
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.70	3.71	162	119.41	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.32	3.63	288	110.95	0.00	10,168	10,913	11282
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.62	1.58	105	112.20	0.00	6,389	7,068	7169
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.97	1.30	105	107.26	0.00	9,256	9,808	9928
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.53	2.74	227	106.26	0.00	7,700	7,971	8182
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.06	1.70	105	113.76	0.00	6,767	7,583	7697
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.12	3.55	288	106.67	0.00	11,827	12,177	12596
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.94	1.44	105	107.37	0.00	9,052	9,610	9741
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.33	4.79	324	110.12	0.00	11,745	12,371	12934

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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%	31.20%	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%				8.50%			9.80%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.70%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	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%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jan-2013	Previous Index Price 30-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	100.88	100.92	-0.035%	-0.311%	-0.311%	-0.311%	0.51	0.20	0.20
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.60	102.69	-0.090%	0.081%	0.081%	0.081%	1.21	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.32	106.33	-0.011%	0.257%	0.257%	0.257%	1.33	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.70	115.80	-0.091%	2.118%	2.118%	2.118%	1.85	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	107.32	107.25	0.062%	0.736%	0.736%	0.736%	2.20	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.62	110.60	0.014%	0.975%	0.975%	0.975%	3.04	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.97	105.88	0.085%	1.426%	1.426%	1.426%	3.33	5.11	4.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.53	103.38	0.140%	2.313%	2.313%	2.313%	3.76	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.06	112.04	0.022%	2.100%	2.100%	2.100%	3.82	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	103.12	103.10	0.012%	2.304%	2.304%	2.304%	3.99	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.94	105.96	-0.024%	2.205%	2.205%	2.205%	4.08	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.33	105.37	-0.041%	2.858%	2.858%	2.858%	4.81	8.87	8.46

Return Price Performance			Index Price 31-Jan-2013	Previous Index Price 30-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	104.83	104.85	-0.021%	0.104%	0.104%	0.104%	0.51	0.20	0.20
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.77	102.85	-0.079%	-3.374%	-3.374%	-3.374%	1.21	0.94	0.93
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.61	110.61	0.000%	0.404%	0.404%	0.404%	1.33	1.91	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	119.41	119.52	-0.088%	2.655%	2.655%	2.655%	1.85	2.33	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	110.95	110.87	0.073%	1.070%	1.070%	1.070%	2.20	2.95	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.20	112.17	0.027%	1.387%	1.387%	1.387%	3.04	4.23	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.26	107.16	0.096%	1.777%	1.777%	1.777%	3.33	5.11	4.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.26	106.10	0.148%	2.620%	2.620%	2.620%	3.76	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.76	113.72	0.036%	2.529%	2.529%	2.529%	3.82	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	106.67	106.64	0.023%	2.602%	2.602%	2.602%	3.99	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.37	107.39	-0.011%	2.588%	2.588%	2.588%	4.08	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.12	110.15	-0.025%	3.171%	3.171%	3.171%	4.81	8.87	8.46