

# Irish Stock Exchange Weekly Bond Index Report

Friday 11 January, 2013

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

Index	Close Value 11-Jan-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 4-Jan-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	105.24	0.43%	1.14%	1.14%	1.14%	5.24%	4.94	4.76	3.90
All Bond Index (Return)	156.33	0.50%	1.24%	1.24%	1.24%	56.33%	4.94	4.76	3.90
Under 3 Bond Index (Clean)	101.09	0.07%	0.10%	0.10%	0.10%	1.09%	0.99	0.98	1.30
Under 3 Bond Index (Return)	140.99	0.15%	0.17%	0.17%	0.17%	40.99%	0.99	0.98	1.30
Under 5 Bond Index (Clean)	107.56	0.21%	0.41%	0.41%	0.41%	7.56%	2.28	2.23	2.36
Under 5 Bond Index (Return)	150.96	0.29%	0.50%	0.50%	0.50%	50.96%	2.28	2.23	2.36
Under 10 Bond Index (Clean)	105.69	0.37%	0.99%	0.99%	0.99%	5.69%	4.34	4.19	3.59
Under 10 Bond Index (Return)	153.14	0.45%	1.09%	1.09%	1.09%	53.14%	4.34	4.19	3.59
5 Plus Bond Index (Clean)	105.66	0.55%	1.55%	1.55%	1.55%	5.66%	6.52	6.26	4.22
5 Plus Bond Index (Return)	162.02	0.63%	1.65%	1.65%	1.65%	62.02%	6.52	6.26	4.22
10 Plus Bond Index (Clean)	105.29	0.79%	2.14%	2.14%	2.14%	5.29%	8.91	8.49	4.89
10 Plus Bond Index (Return)	167.34	0.85%	2.21%	2.21%	2.21%	67.34%	8.91	8.49	4.89

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.15	3.67	268	104.82	0.00	5,116	5,175	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.62	3.97	362	106.58	0.00	7,599	7,797	8099
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	4.04	328	110.40	0.00	3,630	3,861	4007
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.81	3.28	143	117.08	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.21	3.38	268	110.59	0.00	10,168	10,902	11245
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.68	1.28	85	111.96	0.00	6,421	7,107	7189
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.44	1.05	85	106.49	0.00	9,266	9,770	9867
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.92	2.50	207	105.41	0.00	7,700	7,925	8117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.28	1.37	85	112.65	0.00	6,767	7,530	7622
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.24	3.30	268	105.54	0.00	11,809	12,073	12463
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.28	1.16	85	106.44	0.00	9,087	9,567	9672
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.60	4.50	304	109.09	0.00	11,745	12,285	12813

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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%	30.70%	14.80%	6.30%					5.60%	30.70%	14.90%	6.40%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					8.40%	46.30%	22.60%	9.70%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	22.90%	11.10%	4.70%					4.20%	22.90%	11.20%	4.80%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	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%		31.30%	13.40%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		20.40%	8.70%					7.50%		20.00%	8.60%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.50%				10.20%			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	8.00%			9.20%	12.70%				7.90%			9.10%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.80%			14.80%	20.40%				12.90%			14.90%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.20%				10.00%			11.60%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%			13.30%				21.20%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Jan-2013	Week to Date 4-Jan-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.15	-0.11%	-0.05%	-0.05%	-0.05%	0.44	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.62	0.10%	0.10%	0.10%	0.10%	1.34	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	0.24%	0.29%	0.29%	0.29%	1.39	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	113.81	0.36%	0.45%	0.45%	0.45%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	107.21	0.41%	0.64%	0.64%	0.64%	2.27	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.68	0.20%	1.03%	1.03%	1.03%	3.05	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.44	0.29%	0.92%	0.92%	0.92%	3.44	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.92	0.62%	1.71%	1.71%	1.71%	3.87	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.28	0.44%	1.38%	1.38%	1.38%	3.96	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	102.24	0.47%	1.43%	1.43%	1.43%	4.13	6.16	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.28	0.65%	1.57%	1.57%	1.57%	4.19	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.60	0.79%	2.14%	2.14%	2.14%	4.89	8.91	8.49

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Jan-2013	Week to Date 4-Jan-2013	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.82	-0.02%	0.10%	0.10%	0.10%	0.44	0.25	0.25
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.58	0.17%	0.21%	0.21%	0.21%	1.34	1.00	0.98
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.40	0.31%	0.21%	0.21%	0.21%	1.39	1.97	1.94
IE0004680173	0468017	8.25 Treas Bnd 2015	117.08	0.49%	0.65%	0.65%	0.65%	2.65	2.38	2.32
IE0006857530	0685753	4.6 Treas Bnd 2016	110.59	0.48%	0.74%	0.74%	0.74%	2.27	3.01	2.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.96	0.30%	1.17%	1.17%	1.17%	3.05	4.29	4.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.49	0.36%	1.04%	1.04%	1.04%	3.44	5.16	4.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.41	0.69%	1.80%	1.80%	1.80%	3.87	5.61	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.65	0.54%	1.53%	1.53%	1.53%	3.96	5.75	5.53
IE0034074488	3407448	4.5 Treas Bnd 2020	105.54	0.54%	1.52%	1.52%	1.52%	4.13	6.16	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.44	0.73%	1.70%	1.70%	1.70%	4.19	6.58	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.09	0.85%	2.21%	2.21%	2.21%	4.89	8.91	8.49