

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 January, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

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	101.19	3.55	259	104.73	0.00	5,116	5,177	5358
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.52	3.87	353	106.39	0.00	7,599	7,790	8084
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.24	3.93	319	110.17	0.00	3,640	3,867	4011
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.50	3.07	134	116.57	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.67	3.26	259	109.93	0.00	10,176	10,855	11187
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.29	1.15	76	111.43	0.00	3,934	4,334	4379
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.72	0.94	76	105.66	0.00	9,276	9,714	9801
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	101.70	2.39	198	104.09	0.00	7,700	7,831	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.23	1.23	76	111.45	0.00	6,782	7,475	7559
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.23	3.19	259	104.42	0.00	11,809	11,953	12330
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.02	1.04	76	105.06	0.00	9,052	9,416	9510
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	102.93	4.36	295	107.29	0.00	11,745	12,089	12601

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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	5.70%	30.70%	16.20%	6.60%					5.80%	30.70%	16.20%	6.70%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.60%	46.30%	24.30%	9.90%					8.70%	46.30%	24.50%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	23.00%	12.10%	4.90%					4.30%	23.00%	12.10%	5.00%				
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	12.00%		33.90%	13.80%					12.00%		33.90%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	4.80%		13.50%	5.50%					4.70%		13.30%	5.50%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.60%				10.60%			12.20%	16.40%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.00%	13.40%				8.60%			10.00%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.30%			9.50%	12.80%				8.10%			9.40%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.20%	20.40%				13.30%			15.40%	20.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	16.10%				10.20%			11.90%	15.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				20.70%	100.00%			13.60%				21.10%	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 02-Jan-2013	Previous Index Price 31-Dec-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	101.19	101.20	-0.010%	-0.010%	4.027%	-0.010%	0.69	0.28	0.28
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.52	102.52	0.005%	0.005%	9.700%	0.005%	1.50	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.24	106.05	0.179%	0.179%		0.179%	1.48	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	113.50	113.30	0.175%	0.175%	12.984%	0.175%	2.81	2.41	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	106.67	106.54	0.126%	0.126%	18.677%	0.126%	2.45	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.29	109.55	0.671%	0.671%		0.671%	3.15	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.72	104.48	0.237%	0.237%	27.956%	0.237%	3.58	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.70	101.19	0.509%	0.509%	26.488%	0.509%	4.09	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.23	109.76	0.428%	0.428%	26.727%	0.428%	4.14	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	101.23	100.79	0.429%	0.429%	28.928%	0.429%	4.30	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.02	103.65	0.357%	0.357%	29.906%	0.357%	4.38	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	102.93	102.40	0.510%	0.510%	29.951%	0.510%	5.07	8.90	8.47

Return Price Performance			Index Price 02-Jan-2013	Previous Index Price 31-Dec-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.73	104.72	0.016%	0.016%	3.929%	0.016%	0.69	0.28	0.28
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.39	106.36	0.024%	0.024%	9.363%	0.024%	1.50	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.17	110.16	0.005%	0.005%		0.005%	1.48	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	116.57	116.32	0.210%	0.210%	12.649%	0.210%	2.81	2.41	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.93	109.78	0.145%	0.145%	18.070%	0.145%	2.45	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	110.67	0.691%	0.691%		0.691%	3.15	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.66	105.39	0.258%	0.258%	27.695%	0.258%	3.58	5.19	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.09	103.55	0.521%	0.521%	25.780%	0.521%	4.09	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.45	110.95	0.452%	0.452%	26.424%	0.452%	4.14	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	104.42	103.96	0.440%	0.440%	27.855%	0.440%	4.30	6.18	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.06	104.66	0.379%	0.379%	29.588%	0.379%	4.38	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.29	106.74	0.516%	0.516%	28.454%	0.516%	5.07	8.90	8.47