

# Irish Stock Exchange Daily Bond Index Report

Friday 4 January, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Indices Performance

Index	Close Value 04-Jan-2013	Previous Close Value 03-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	104.80	104.48	0.300%	0.71%	0.71%	0.71%	4.80%	4.97	4.78	4.01
All Bond Index (Return)	155.55	155.08	0.304%	0.73%	0.73%	0.73%	55.55%	4.97	4.78	4.01
Under 3 Bond Index (Clean)	101.02	101.00	0.015%	0.03%	0.03%	0.03%	1.02%	0.99	0.98	1.42
Under 3 Bond Index (Return)	140.78	140.75	0.026%	0.03%	0.03%	0.03%	40.78%	0.99	0.98	1.42
Under 5 Bond Index (Clean)	107.33	107.25	0.076%	0.20%	0.20%	0.20%	7.33%	2.12	2.07	2.36
Under 5 Bond Index (Return)	150.53	150.40	0.085%	0.22%	0.22%	0.22%	50.53%	2.12	2.07	2.36
Under 10 Bond Index (Clean)	105.30	105.04	0.248%	0.61%	0.61%	0.61%	5.30%	4.35	4.19	3.70
Under 10 Bond Index (Return)	152.45	152.07	0.255%	0.64%	0.64%	0.64%	52.45%	4.35	4.19	3.70
5 Plus Bond Index (Clean)	105.08	104.64	0.421%	0.99%	0.99%	0.99%	5.08%	6.53	6.26	4.31
5 Plus Bond Index (Return)	161.01	160.33	0.425%	1.02%	1.02%	1.02%	61.01%	6.53	6.26	4.31
10 Plus Bond Index (Clean)	104.47	103.82	0.625%	1.34%	1.34%	1.34%	4.47%	8.91	8.49	4.98
10 Plus Bond Index (Return)	165.93	164.92	0.613%	1.34%	1.34%	1.34%	65.93%	8.91	8.49	4.98

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.26	3.58	261	104.83	0.00	5,116	5,181	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.51	3.89	355	106.40	0.00	7,599	7,789	8085
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.10	3.96	321	110.05	0.00	3,630	3,862	4006
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.40	3.12	136	116.51	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.77	3.29	261	110.06	0.00	10,168	10,865	11200
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.46	1.18	78	111.63	0.00	3,924	4,346	4392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.14	0.96	78	106.10	0.00	9,271	9,753	9842
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.28	2.41	200	104.69	0.00	7,700	7,876	8061
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.79	1.26	78	112.05	0.00	6,767	7,513	7599
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.76	3.22	261	104.98	0.00	11,809	12,016	12396
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.60	1.07	78	105.67	0.00	9,052	9,468	9565
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.78	4.39	297	108.17	0.00	11,745	12,189	12705

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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%	30.80%	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%	10.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.30%	22.90%	12.10%	4.90%					4.30%	22.90%	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%		13.60%	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%				8.20%			9.40%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	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%				10.30%			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%		
									<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			Index Price 04-Jan-2013	Previous Index Price 03-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	101.26	101.18	0.074%	0.062%	0.062%	0.062%	0.35	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.51	102.52	-0.005%	-0.005%	-0.005%	-0.005%	1.49	0.98	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.10	106.12	-0.024%	0.047%	0.047%	0.047%	1.54	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	113.40	113.09	0.273%	0.086%	0.086%	0.086%	2.84	2.40	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	106.77	106.64	0.122%	0.220%	0.220%	0.220%	2.42	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	110.25	0.193%	0.829%	0.829%	0.829%	3.11	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.14	104.78	0.344%	0.637%	0.637%	0.637%	3.50	5.18	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.28	101.73	0.541%	1.082%	1.082%	1.082%	3.99	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.79	110.47	0.287%	0.938%	0.938%	0.938%	4.04	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	101.76	101.38	0.378%	0.957%	0.957%	0.957%	4.21	6.18	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.60	104.28	0.304%	0.917%	0.917%	0.917%	4.29	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.78	103.13	0.625%	1.343%	1.343%	1.343%	4.98	8.91	8.49

Return Price Performance			Index Price 04-Jan-2013	Previous Index Price 03-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	104.74	0.085%	0.112%	0.112%	0.112%	0.35	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.40	106.39	0.006%	0.036%	0.036%	0.036%	1.49	0.98	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.05	110.07	-0.011%	-0.100%	-0.100%	-0.100%	1.54	1.99	1.96
IE0004680173	0468017	8.25 Treas Bnd 2015	116.51	116.18	0.287%	0.162%	0.162%	0.162%	2.84	2.40	2.34
IE0006857530	0685753	4.6 Treas Bnd 2016	110.06	109.92	0.129%	0.259%	0.259%	0.259%	2.42	3.03	2.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	111.41	0.205%	0.875%	0.875%	0.875%	3.11	4.31	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.10	105.73	0.353%	0.678%	0.678%	0.678%	3.50	5.18	5.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.69	104.13	0.540%	1.104%	1.104%	1.104%	3.99	5.63	5.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.05	111.71	0.299%	0.987%	0.987%	0.987%	4.04	5.77	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	104.98	104.58	0.378%	0.975%	0.975%	0.975%	4.21	6.18	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.67	105.34	0.314%	0.959%	0.959%	0.959%	4.29	6.59	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.17	107.51	0.613%	1.343%	1.343%	1.343%	4.98	8.91	8.49