

# Irish Stock Exchange Daily Bond Index Report

Tuesday 8 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	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	101.20	3.63	265	104.83	0.00	5,116	5,177	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.50	3.93	359	106.43	0.00	7,599	7,788	8087
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.11	4.01	325	110.12	0.00	3,630	3,852	3997
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.37	3.21	140	116.58	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.78	3.34	265	110.12	0.00	10,168	10,858	11197
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.24	1.24	82	111.47	0.00	3,921	4,323	4371
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.88	1.01	82	105.89	0.00	9,266	9,717	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	102.09	2.46	204	104.55	0.00	7,700	7,861	8050
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.61	1.33	82	111.93	0.00	6,767	7,484	7574
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	101.59	3.27	265	104.86	0.00	11,809	11,997	12382
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	104.50	1.12	82	105.62	0.00	9,087	9,459	9561
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.97	4.45	301	108.42	0.00	11,745	12,211	12734

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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%	10.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.20%	22.90%	12.00%	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%		13.50%	5.50%					4.70%		13.20%	5.40%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.70%			12.40%	16.50%				10.50%			12.20%	16.30%			
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	8.20%			9.50%	12.70%				8.10%			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	13.50%				20.80%	100.00%			13.70%				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 08-Jan-2013	Previous Index Price 07-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	101.20	101.20	-0.002%	0.003%	0.003%	0.003%	0.47	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.50	102.49	0.005%	-0.020%	-0.020%	-0.020%	1.50	0.97	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.11	106.06	0.044%	0.061%	0.061%	0.061%	1.53	1.98	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	113.37	113.35	0.019%	0.064%	0.064%	0.064%	2.84	2.40	2.33
IE0006857530	0685753	4.6 Treas Bnd 2016	106.78	106.74	0.037%	0.229%	0.229%	0.229%	2.41	3.02	2.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.24	110.35	-0.100%	0.625%	0.625%	0.625%	3.15	4.30	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.88	105.08	-0.190%	0.383%	0.383%	0.383%	3.55	5.17	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.09	102.25	-0.161%	0.892%	0.892%	0.892%	4.02	5.62	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.61	110.77	-0.144%	0.774%	0.774%	0.774%	4.07	5.76	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	101.59	101.74	-0.150%	0.791%	0.791%	0.791%	4.24	6.17	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	104.50	104.51	-0.008%	0.820%	0.820%	0.820%	4.30	6.59	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.97	103.64	0.316%	1.528%	1.528%	1.528%	4.96	8.91	8.49

Return Price Performance			Index Price 08-Jan-2013	Previous Index Price 07-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	104.82	0.011%	0.107%	0.107%	0.107%	0.47	0.27	0.27
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.43	106.41	0.015%	0.063%	0.063%	0.063%	1.50	0.97	0.96
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.12	110.06	0.055%	-0.042%	-0.042%	-0.042%	1.53	1.98	1.95
IE0004680173	0468017	8.25 Treas Bnd 2015	116.58	116.54	0.039%	0.221%	0.221%	0.221%	2.84	2.40	2.33
IE0006857530	0685753	4.6 Treas Bnd 2016	110.12	110.07	0.048%	0.314%	0.314%	0.314%	2.41	3.02	2.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.47	111.57	-0.085%	0.728%	0.728%	0.728%	3.15	4.30	4.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.89	106.07	-0.177%	0.473%	0.473%	0.473%	3.55	5.17	5.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.55	104.70	-0.146%	0.965%	0.965%	0.965%	4.02	5.62	5.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.93	112.07	-0.128%	0.882%	0.882%	0.882%	4.07	5.76	5.54
IE0034074488	3407448	4.5 Treas Bnd 2020	104.86	105.00	-0.133%	0.862%	0.862%	0.862%	4.24	6.17	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.62	105.62	0.006%	0.916%	0.916%	0.916%	4.30	6.59	6.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.42	108.08	0.317%	1.577%	1.577%	1.577%	4.96	8.91	8.49