

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 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 16-Jan-2013	Previous Close Value 15-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.37	105.25	0.108%	1.26%	1.26%	1.26%	5.37%	4.94	4.76	3.88
All Bond Index (Return)	156.60	156.42	0.119%	1.42%	1.42%	1.42%	56.60%	4.94	4.76	3.88
Under 3 Bond Index (Clean)	101.19	101.18	0.018%	0.20%	0.20%	0.20%	1.19%	0.98	0.97	1.15
Under 3 Bond Index (Return)	141.21	141.17	0.029%	0.33%	0.33%	0.33%	41.21%	0.98	0.97	1.15
Under 5 Bond Index (Clean)	107.65	107.63	0.015%	0.49%	0.49%	0.49%	7.65%	2.28	2.23	2.31
Under 5 Bond Index (Return)	151.17	151.13	0.026%	0.64%	0.64%	0.64%	51.17%	2.28	2.23	2.31
Under 10 Bond Index (Clean)	105.81	105.72	0.089%	1.11%	1.11%	1.11%	5.81%	4.33	4.19	3.56
Under 10 Bond Index (Return)	153.40	153.25	0.099%	1.26%	1.26%	1.26%	53.40%	4.33	4.19	3.56
5 Plus Bond Index (Clean)	105.81	105.63	0.164%	1.69%	1.69%	1.69%	5.81%	6.51	6.25	4.20
5 Plus Bond Index (Return)	162.34	162.06	0.173%	1.86%	1.86%	1.86%	62.34%	6.51	6.25	4.20
10 Plus Bond Index (Clean)	105.42	105.17	0.242%	2.27%	2.27%	2.27%	5.42%	8.90	8.48	4.87
10 Plus Bond Index (Return)	167.66	167.25	0.246%	2.40%	2.40%	2.40%	67.66%	8.90	8.48	4.87

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	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	101.09	3.74	273	104.83	0.00	5,116	5,172	5363
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.84	0.01	1	102.85	0.00	7,599	7,814	7815
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.45	4.11	333	110.56	0.00	3,630	3,864	4013
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.86	3.39	148	117.25	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	3.44	273	110.70	0.00	10,168	10,907	11257
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.77	1.36	90	112.12	0.00	6,389	7,077	7164
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.56	1.11	90	106.67	0.00	9,256	9,770	9872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.08	2.56	212	105.63	0.00	7,700	7,937	8134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.58	1.46	90	113.03	0.00	6,767	7,550	7648
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	102.45	3.37	273	105.81	0.00	11,809	12,097	12495
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.27	1.23	90	106.50	0.00	9,052	9,529	9640
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	104.73	4.57	309	109.30	0.00	11,745	12,301	12838

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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%	31.20%	15.10%	6.40%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.40%	22.40%	9.60%			8.10%	45.40%	21.90%	9.40%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	22.90%	11.10%	4.70%			4.20%	23.30%	11.30%	4.80%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		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%	8.70%			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%			9.20%	12.80%		7.90%			9.20%	12.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	20.40%		13.00%			15.00%	20.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.10%			11.70%	16.10%		10.00%			11.60%	15.90%	
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%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Jan-2013	Previous Index Price 15-Jan-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	101.09	101.14	-0.049%	-0.101%	-0.101%	-0.101%	0.40	0.24	0.24
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.84	102.78	0.058%	0.317%	0.317%	0.317%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.45	106.43	0.026%	0.385%	0.385%	0.385%	1.33	1.96	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	113.86	113.89	-0.024%	0.498%	0.498%	0.498%	2.60	2.37	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.26	0.005%	0.682%	0.682%	0.682%	2.25	2.99	2.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.77	110.74	0.025%	1.112%	1.112%	1.112%	3.02	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.56	105.46	0.090%	1.034%	1.034%	1.034%	3.42	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.08	102.90	0.167%	1.868%	1.868%	1.868%	3.85	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.58	111.39	0.169%	1.661%	1.661%	1.661%	3.91	5.74	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	102.45	102.24	0.201%	1.639%	1.639%	1.639%	4.10	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.27	105.18	0.086%	1.561%	1.561%	1.561%	4.19	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	104.73	104.48	0.241%	2.272%	2.272%	2.272%	4.87	8.90	8.48

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Jan-2013	Previous Index Price 15-Jan-2013	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0031256328	3125632	5.0 Treas Bnd 2013	104.83	104.87	-0.035%	0.111%	0.111%	0.111%	0.40	0.24	0.24
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.78	0.069%	-3.301%	-3.301%	-3.301%	1.08	0.98	0.97
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.56	110.52	0.036%	0.359%	0.359%	0.359%	1.33	1.96	1.93
IE0004680173	0468017	8.25 Treas Bnd 2015	117.25	117.26	-0.004%	0.799%	0.799%	0.799%	2.60	2.37	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	110.70	110.69	0.016%	0.845%	0.845%	0.845%	2.25	2.99	2.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.12	112.08	0.038%	1.318%	1.318%	1.318%	3.02	4.27	4.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.67	106.56	0.101%	1.213%	1.213%	1.213%	3.42	5.15	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.63	105.45	0.175%	2.012%	2.012%	2.012%	3.85	5.60	5.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	112.83	0.180%	1.876%	1.876%	1.876%	3.91	5.74	5.52
IE0034074488	3407448	4.5 Treas Bnd 2020	105.81	105.59	0.206%	1.780%	1.780%	1.780%	4.10	6.15	5.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.50	106.40	0.097%	1.754%	1.754%	1.754%	4.19	6.56	6.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.30	109.03	0.246%	2.402%	2.402%	2.402%	4.87	8.90	8.48