

# Irish Stock Exchange Daily Bond Index Report

Friday 25 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 25-Jan-2013	Previous Close Value 24-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.79	105.73	0.052%	1.66%	1.66%	1.66%	5.79%	4.93	4.75	3.79
All Bond Index (Return)	157.39	157.29	0.064%	1.92%	1.92%	1.92%	57.39%	4.93	4.75	3.79
Under 3 Bond Index (Clean)	101.16	101.22	-0.065%	0.17%	0.17%	0.17%	1.16%	0.96	0.94	1.10
Under 3 Bond Index (Return)	141.30	141.38	-0.052%	0.40%	0.40%	0.40%	41.30%	0.96	0.94	1.10
Under 5 Bond Index (Clean)	107.74	107.82	-0.072%	0.58%	0.58%	0.58%	7.74%	2.26	2.21	2.25
Under 5 Bond Index (Return)	151.46	151.55	-0.059%	0.84%	0.84%	0.84%	51.46%	2.26	2.21	2.25
Under 10 Bond Index (Clean)	106.21	106.18	0.027%	1.48%	1.48%	1.48%	6.21%	4.32	4.17	3.47
Under 10 Bond Index (Return)	154.13	154.07	0.039%	1.75%	1.75%	1.75%	54.13%	4.32	4.17	3.47
5 Plus Bond Index (Clean)	106.42	106.28	0.125%	2.28%	2.28%	2.28%	6.42%	6.49	6.23	4.11
5 Plus Bond Index (Return)	163.44	163.22	0.135%	2.55%	2.55%	2.55%	63.44%	6.49	6.23	4.11
10 Plus Bond Index (Clean)	106.00	105.77	0.219%	2.83%	2.83%	2.83%	6.00%	8.88	8.47	4.81
10 Plus Bond Index (Return)	168.74	168.36	0.223%	3.06%	3.06%	3.06%	68.74%	8.88	8.47	4.81

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	101.03	3.86	282	104.89	0.00	5,116	5,169	5366
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.81	0.11	10	102.92	0.00	7,599	7,812	7820
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.44	4.22	342	110.66	0.00	3,645	3,880	4033
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.07	3.60	157	119.67	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.49	3.55	282	111.04	0.00	10,168	10,930	11291
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.00	1.49	99	112.49	0.00	6,389	7,092	7187
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.98	1.22	99	107.20	0.00	9,256	9,809	9922
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.60	2.66	221	106.26	0.00	7,700	7,977	8182
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.14	1.60	99	113.74	0.00	6,786	7,609	7718
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.20	3.48	282	106.68	0.00	11,809	12,187	12597
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.02	1.36	99	107.37	0.00	9,072	9,618	9741
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.30	4.71	318	110.00	0.00	11,745	12,368	12920

# Irish Stock Exchange Daily Bond Index Report

Friday 25 January, 2013

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

## 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%	30.60%	14.80%	6.30%					5.50%	31.10%	15.00%	6.40%					
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.30%	46.30%	22.40%	9.50%					8.10%	45.40%	21.90%	9.30%					
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	23.00%	11.10%	4.70%					4.20%	23.40%	11.30%	4.80%					
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	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%	8.60%					7.40%		20.10%	8.60%					
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			11.90%	16.50%				10.30%			11.80%	16.20%				
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	8.10%			9.30%	12.80%				8.00%			9.20%	12.60%				
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.80%	20.50%				13.00%			15.00%	20.60%				
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.70%	16.10%				10.10%			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%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Friday 25 January, 2013

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

## Bond Index Constituent

Clean Price Performance			Index Price 25-Jan-2013	Previous Index Price 24-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	101.03	101.03	-0.005%	-0.165%	-0.165%	-0.165%	0.18	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.81	102.87	-0.058%	0.286%	0.286%	0.286%	1.04	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.44	106.61	-0.159%	0.372%	0.372%	0.372%	1.30	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	116.07	116.09	-0.013%	2.448%	2.448%	2.448%	1.74	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	107.49	107.59	-0.093%	0.895%	0.895%	0.895%	2.16	2.97	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.00	111.06	-0.056%	1.322%	1.322%	1.322%	2.96	4.25	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.98	105.95	0.028%	1.443%	1.443%	1.443%	3.33	5.13	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.60	103.45	0.150%	2.387%	2.387%	2.387%	3.75	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.14	112.10	0.036%	2.171%	2.171%	2.171%	3.81	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	103.20	103.12	0.080%	2.391%	2.391%	2.391%	3.98	6.13	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.02	105.79	0.213%	2.285%	2.285%	2.285%	4.07	6.54	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.30	105.07	0.219%	2.827%	2.827%	2.827%	4.81	8.88	8.47

Return Price Performance			Index Price 25-Jan-2013	Previous Index Price 24-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	104.89	104.88	0.009%	0.167%	0.167%	0.167%	0.18	0.21	0.21
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.92	102.97	-0.048%	-3.239%	-3.239%	-3.239%	1.04	0.96	0.95
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.66	110.81	-0.143%	0.448%	0.448%	0.448%	1.30	1.93	1.91
IE0004680173	0468017	8.25 Treas Bnd 2015	119.67	119.66	0.007%	2.877%	2.877%	2.877%	1.74	2.35	2.31
IE0006857530	0685753	4.6 Treas Bnd 2016	111.04	111.13	-0.078%	1.156%	1.156%	1.156%	2.16	2.97	2.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.49	112.54	-0.043%	1.648%	1.648%	1.648%	2.96	4.25	4.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.20	107.16	0.039%	1.723%	1.723%	1.723%	3.33	5.13	4.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.26	106.10	0.157%	2.623%	2.623%	2.623%	3.75	5.57	5.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.74	113.68	0.049%	2.512%	2.512%	2.512%	3.81	5.72	5.51
IE0034074488	3407448	4.5 Treas Bnd 2020	106.68	106.58	0.089%	2.614%	2.614%	2.614%	3.98	6.13	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.37	107.14	0.223%	2.589%	2.589%	2.589%	4.07	6.54	6.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.00	109.76	0.223%	3.058%	3.058%	3.058%	4.81	8.88	8.47