

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 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 30-Jan-2013	Previous Close Value 29-Jan-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	105.66	105.71	-0.046%	1.54%	1.54%	1.54%	5.66%	4.91	4.73	3.82
All Bond Index (Return)	157.30	157.35	-0.033%	1.87%	1.87%	1.87%	57.30%	4.91	4.73	3.82
Under 3 Bond Index (Clean)	101.04	101.07	-0.022%	0.06%	0.06%	0.06%	1.04%	0.94	0.93	1.18
Under 3 Bond Index (Return)	141.23	141.25	-0.009%	0.35%	0.35%	0.35%	41.23%	0.94	0.93	1.18
Under 5 Bond Index (Clean)	107.53	107.63	-0.086%	0.39%	0.39%	0.39%	7.53%	2.24	2.19	2.32
Under 5 Bond Index (Return)	151.26	151.37	-0.073%	0.71%	0.71%	0.71%	51.26%	2.24	2.19	2.32
Under 10 Bond Index (Clean)	106.05	106.12	-0.063%	1.34%	1.34%	1.34%	6.05%	4.30	4.16	3.50
Under 10 Bond Index (Return)	154.01	154.08	-0.049%	1.66%	1.66%	1.66%	54.01%	4.30	4.16	3.50
5 Plus Bond Index (Clean)	106.34	106.37	-0.023%	2.21%	2.21%	2.21%	6.34%	6.48	6.22	4.12
5 Plus Bond Index (Return)	163.43	163.44	-0.010%	2.54%	2.54%	2.54%	63.43%	6.48	6.22	4.12
10 Plus Bond Index (Clean)	106.07	106.00	0.064%	2.90%	2.90%	2.90%	6.07%	8.87	8.46	4.80
10 Plus Bond Index (Return)	168.97	168.84	0.075%	3.20%	3.20%	3.20%	68.97%	8.87	8.46	4.80

## 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	100.92	3.93	287	104.85	0.00	5,116	5,163	5364
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.69	0.16	15	102.85	0.00	7,599	7,803	7815
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.33	4.28	347	110.61	0.00	3,645	3,876	4032
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.80	3.71	162	119.52	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.25	3.62	287	110.87	0.00	10,168	10,906	11274
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.60	1.57	104	112.17	0.00	6,389	7,067	7167
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.88	1.28	104	107.16	0.00	9,256	9,799	9918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.38	2.72	226	106.10	0.00	7,700	7,960	8170
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.04	1.68	104	113.72	0.00	6,767	7,581	7695
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.10	3.54	287	106.64	0.00	11,809	12,175	12593
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	105.96	1.43	104	107.39	0.00	9,072	9,613	9742
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	105.37	4.78	323	110.15	0.00	11,745	12,376	12938

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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%	30.60%	14.80%	6.30%					5.50%	31.20%	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%			12.00%	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%				8.40%			9.80%	13.40%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	12.70%				8.00%			9.20%	12.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.90%			14.90%	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%	16.20%				10.10%			11.60%	16.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.10%				20.80%	100.00%			13.40%				21.20%	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>

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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jan-2013	Previous Index Price 29-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	100.92	100.90	0.012%	-0.277%	-0.277%	-0.277%	0.41	0.20	0.20
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.69	102.72	-0.029%	0.171%	0.171%	0.171%	1.12	0.95	0.94
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.33	106.39	-0.052%	0.269%	0.269%	0.269%	1.33	1.92	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	115.80	115.89	-0.071%	2.211%	2.211%	2.211%	1.82	2.34	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	107.25	107.42	-0.154%	0.673%	0.673%	0.673%	2.22	2.96	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.60	110.76	-0.137%	0.961%	0.961%	0.961%	3.04	4.24	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.88	106.00	-0.116%	1.340%	1.340%	1.340%	3.35	5.11	4.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.38	103.57	-0.179%	2.169%	2.169%	2.169%	3.79	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.04	112.09	-0.049%	2.077%	2.077%	2.077%	3.83	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	103.10	103.05	0.053%	2.292%	2.292%	2.292%	3.99	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	105.96	105.95	0.014%	2.229%	2.229%	2.229%	4.08	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	105.37	105.31	0.065%	2.900%	2.900%	2.900%	4.80	8.87	8.46

Return Price Performance			Index Price 30-Jan-2013	Previous Index Price 29-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	104.85	104.82	0.026%	0.125%	0.125%	0.125%	0.41	0.20	0.20
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.85	102.87	-0.018%	-3.298%	-3.298%	-3.298%	1.12	0.95	0.94
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.61	110.65	-0.039%	0.404%	0.404%	0.404%	1.33	1.92	1.89
IE0004680173	0468017	8.25 Treas Bnd 2015	119.52	119.58	-0.049%	2.745%	2.745%	2.745%	1.82	2.34	2.29
IE0006857530	0685753	4.6 Treas Bnd 2016	110.87	111.02	-0.138%	0.997%	0.997%	0.997%	2.22	2.96	2.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.17	112.31	-0.122%	1.360%	1.360%	1.360%	3.04	4.24	4.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.27	-0.103%	1.680%	1.680%	1.680%	3.35	5.11	4.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.10	106.28	-0.163%	2.468%	2.468%	2.468%	3.79	5.56	5.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.72	113.76	-0.034%	2.492%	2.492%	2.492%	3.83	5.70	5.49
IE0034074488	3407448	4.5 Treas Bnd 2020	106.64	106.57	0.063%	2.578%	2.578%	2.578%	3.99	6.11	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.39	107.36	0.027%	2.600%	2.600%	2.600%	4.08	6.53	6.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.15	110.07	0.074%	3.198%	3.198%	3.198%	4.80	8.87	8.46