

# Irish Stock Exchange Daily Bond Index Report

Friday 7 June, 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 07-Jun-2013	Previous Close Value 06-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.59	108.16	-0.526%	-1.55%	0.79%	3.40%	7.59%	5.16	4.99	3.45
All Bond Index (Return)	162.55	163.38	-0.504%	-1.44%	1.62%	5.27%	62.55%	5.16	4.99	3.45
Under 3 Bond Index (Clean)	100.28	100.40	-0.121%	-0.50%	-0.41%	-0.70%	0.28%	1.81	1.78	1.43
Under 3 Bond Index (Return)	142.28	142.43	-0.108%	-0.42%	0.43%	1.09%	42.28%	1.81	1.78	1.43
Under 5 Bond Index (Clean)	107.76	107.95	-0.175%	-0.65%	0.14%	0.60%	7.76%	2.31	2.27	1.90
Under 5 Bond Index (Return)	153.86	154.10	-0.161%	-0.56%	0.97%	2.43%	53.86%	2.31	2.27	1.90
Under 10 Bond Index (Clean)	107.59	108.06	-0.433%	-1.41%	0.66%	2.81%	7.59%	4.56	4.42	3.19
Under 10 Bond Index (Return)	158.54	159.20	-0.413%	-1.30%	1.47%	4.66%	58.54%	4.56	4.42	3.19
5 Plus Bond Index (Clean)	109.23	109.98	-0.683%	-1.96%	1.08%	4.98%	9.23%	6.43	6.20	3.70
5 Plus Bond Index (Return)	170.34	171.46	-0.657%	-1.83%	1.92%	6.87%	70.34%	6.43	6.20	3.70
10 Plus Bond Index (Clean)	110.71	111.96	-1.119%	-2.46%	1.62%	7.40%	10.71%	9.04	8.67	4.29
10 Plus Bond Index (Return)	179.03	181.01	-1.094%	-2.34%	2.59%	9.35%	79.03%	9.04	8.67	4.29

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.16	1.57	143	103.72	0.00	7,599	7,762	7881
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.05	1.34	109	107.39	0.00	3,630	3,849	3898
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.36	6.62	289	121.98	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.97	0.63	50	108.60	0.00	10,168	10,979	11043
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.90	3.50	232	115.39	0.00	6,389	7,149	7373
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.75	2.86	232	110.61	0.00	9,256	9,973	10238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.00	4.27	354	110.27	0.00	7,700	8,178	8507
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.92	3.75	232	117.67	0.00	6,798	7,748	8003
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.66	0.62	50	106.28	0.00	11,809	12,478	12550
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.52	3.18	232	111.70	0.00	9,052	9,831	10119
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.22	0.84	79	100.06	0.00	5,000	4,961	5003
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.02	1.27	86	111.29	0.00	11,757	12,938	13087

# Irish Stock Exchange Daily Bond Index Report

Friday 7 June, 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				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.10%	34.30%	26.10%	9.40%					8.10%	34.50%	26.10%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.00%	12.90%	4.60%					4.00%	17.10%	12.90%	4.60%				
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	Yes	Yes	Yes	No	No	11.50%	48.60%	36.90%	13.20%					11.30%	48.40%	36.60%	13.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.00%	8.60%					7.50%		24.40%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.10%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				8.70%			10.10%	12.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.30%	11.70%				8.20%			9.50%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%				12.80%			14.80%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%				5.10%			5.90%	7.40%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	100.00%			13.40%				19.40%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Friday 7 June, 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 07-Jun-2013	Previous Index Price 06-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.16	102.19	-0.037%	-0.093%	-0.337%	-0.351%	0.36	0.60	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.05	106.18	-0.120%	-0.284%	-0.080%	0.003%	0.87	1.65	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	115.43	-0.061%	-0.234%	-0.560%	1.820%	1.09	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.97	108.16	-0.180%	-0.865%	0.083%	1.344%	1.71	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.90	112.29	-0.347%	-1.111%	0.900%	2.143%	2.57	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.75	108.27	-0.473%	-1.517%	0.723%	3.138%	2.91	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.00	106.55	-0.518%	-1.822%	0.955%	4.757%	3.29	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.92	114.53	-0.540%	-1.703%	0.616%	3.790%	3.42	5.37	5.19
IE0034074488	3407448	4.5 Treas Bnd 2020	105.66	106.25	-0.555%	-1.832%	0.893%	4.832%	3.55	6.03	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.52	109.25	-0.664%	-1.985%	1.015%	4.699%	3.65	6.20	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.22	100.04	-0.820%	-2.384%	1.963%		4.00	8.23	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.02	111.27	-1.119%	-2.458%	1.623%	7.438%	4.29	9.04	8.67

Return Price Performance			Index Price 07-Jun-2013	Previous Index Price 06-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.72	103.75	-0.026%	-0.017%	0.419%	-2.482%	0.36	0.60	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.39	107.51	-0.108%	-0.202%	0.741%	-2.516%	0.87	1.65	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	121.98	122.03	-0.039%	-0.090%	0.769%	4.866%	1.09	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	108.60	108.78	-0.167%	-0.780%	-3.222%	-1.072%	1.71	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.39	115.77	-0.324%	-0.988%	1.824%	4.272%	2.57	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.61	111.11	-0.450%	-1.402%	1.512%	4.959%	2.91	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.27	110.81	-0.487%	-1.679%	1.714%	6.487%	3.29	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.67	118.27	-0.508%	-1.555%	1.593%	6.051%	3.42	5.37	5.19
IE0034074488	3407448	4.5 Treas Bnd 2020	106.28	106.86	-0.541%	-1.744%	-2.469%	2.230%	3.55	6.03	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.70	112.41	-0.633%	-1.847%	1.882%	6.721%	3.65	6.20	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.06	100.87	-0.802%	-2.293%	2.740%		4.00	8.23	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.29	112.52	-1.094%	-2.342%	2.588%	4.267%	4.29	9.04	8.67