

# Irish Stock Exchange Daily Bond Index Report

Tuesday 21 May, 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 21-May-2013	Previous Close Value 20-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.55	110.61	-0.052%	0.38%	3.56%	6.24%	10.55%	5.26	5.11	2.94
All Bond Index (Return)	166.60	166.67	-0.039%	0.62%	4.15%	7.89%	66.60%	5.26	5.11	2.94
Under 3 Bond Index (Clean)	101.03	101.04	-0.004%	0.12%	0.34%	0.04%	1.03%	1.86	1.84	1.10
Under 3 Bond Index (Return)	143.07	143.06	0.008%	0.35%	0.99%	1.65%	43.07%	1.86	1.84	1.10
Under 5 Bond Index (Clean)	108.87	108.88	-0.010%	0.23%	1.18%	1.64%	8.87%	2.37	2.34	1.52
Under 5 Bond Index (Return)	155.11	155.11	0.001%	0.47%	1.79%	3.27%	55.11%	2.37	2.34	1.52
Under 10 Bond Index (Clean)	110.21	110.26	-0.046%	0.38%	3.11%	5.31%	10.21%	4.64	4.52	2.68
Under 10 Bond Index (Return)	162.01	162.06	-0.034%	0.61%	3.69%	6.94%	62.01%	4.64	4.52	2.68
5 Plus Bond Index (Clean)	113.07	113.15	-0.069%	0.44%	4.64%	8.67%	13.07%	6.52	6.32	3.17
5 Plus Bond Index (Return)	175.86	175.96	-0.057%	0.68%	5.22%	10.34%	75.86%	6.52	6.32	3.17
10 Plus Bond Index (Clean)	115.98	116.07	-0.084%	0.39%	6.46%	12.51%	15.98%	9.16	8.83	3.77
10 Plus Bond Index (Return)	187.05	187.19	-0.072%	0.66%	7.19%	14.24%	87.05%	9.16	8.83	3.77

## 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	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.42	1.38	126	103.80	0.00	7,599	7,782	7887
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.54	1.13	92	107.67	0.00	3,630	3,894	3936
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	116.05	6.26	273	122.31	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.27	0.42	33	109.68	0.00	10,168	11,111	11153
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.04	3.24	215	117.28	0.00	6,389	7,286	7493
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.40	2.65	215	113.05	0.00	9,256	10,218	10463
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.23	4.06	337	113.30	0.00	7,700	8,411	8724
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.33	3.48	215	120.80	0.00	6,767	7,969	8205
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.19	0.41	33	109.60	0.00	11,809	12,894	12942
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.30	2.95	215	115.25	0.00	9,054	10,190	10458
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.74	0.66	62	104.40	0.00	5,000	5,187	5220
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.26	1.02	69	116.28	0.00	11,760	13,554	13674

# Irish Stock Exchange Daily Bond Index Report

Tuesday 21 May, 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	7.90%	34.10%	25.90%	9.20%					7.90%	34.30%	25.90%	9.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	12.90%	4.60%					3.90%	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	11.30%	48.70%	36.90%	13.10%					11.10%	48.50%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.20%	8.60%					7.50%		24.60%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%				12.90%			15.00%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%					19.80%	100.00%		13.70%					19.60%	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>	<b>100%</b>

# Irish Stock Exchange Daily Bond Index Report

Tuesday 21 May, 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 21-May-2013	Previous Index Price 20-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.42	102.42	-0.005%	-0.091%	-0.083%	-0.098%	0.26	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.54	106.56	-0.019%	0.054%	0.382%	0.465%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	116.05	116.08	-0.026%	0.026%	0.034%	2.429%	0.95	2.03	2.01
IE0006857530	0685753	4.6 Treas Bnd 2016	109.27	109.27	0.003%	0.292%	1.288%	2.564%	1.32	2.78	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	114.08	-0.032%	0.578%	2.830%	4.097%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.40	110.43	-0.024%	0.394%	3.195%	5.669%	2.42	4.83	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.23	109.31	-0.066%	0.677%	4.036%	7.954%	2.73	5.29	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.33	117.41	-0.068%	0.273%	3.628%	6.897%	2.89	5.44	5.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.19	109.26	-0.059%	0.453%	4.261%	8.331%	3.01	6.10	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	112.39	-0.080%	0.405%	4.536%	8.348%	3.11	6.27	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.74	103.87	-0.130%	0.623%	6.603%		3.44	8.32	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.26	115.36	-0.084%	0.390%	6.461%	12.553%	3.77	9.16	8.83

Return Price Performance			Index Price 21-May-2013	Previous Index Price 20-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.80	103.79	0.006%	0.133%	0.491%	-2.413%	0.26	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.67	107.68	-0.007%	0.295%	1.005%	-2.261%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	122.31	122.31	-0.006%	0.420%	1.036%	5.143%	0.95	2.03	2.01
IE0006857530	0685753	4.6 Treas Bnd 2016	109.68	109.67	0.014%	0.533%	-2.255%	-0.084%	1.32	2.78	2.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.28	117.30	-0.020%	0.835%	3.486%	5.975%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.05	113.06	-0.013%	0.615%	3.747%	7.269%	2.42	4.83	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.30	113.36	-0.053%	0.880%	4.509%	9.413%	2.73	5.29	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.80	120.86	-0.053%	0.549%	4.300%	8.877%	2.89	5.44	5.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.60	109.65	-0.048%	0.691%	0.576%	5.421%	3.01	6.10	5.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.25	115.32	-0.066%	0.646%	5.120%	10.112%	3.11	6.27	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.40	104.52	-0.120%	0.836%	7.189%		3.44	8.32	8.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.28	116.36	-0.071%	0.656%	7.184%	8.938%	3.77	9.16	8.83