

# Irish Stock Exchange Daily Bond Index Report

Friday 24 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 24-May-2013	Previous Close Value 23-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.06	110.18	-0.113%	-0.07%	3.10%	5.77%	10.06%	5.24	5.09	3.02
All Bond Index (Return)	165.93	166.09	-0.101%	0.21%	3.73%	7.46%	65.93%	5.24	5.09	3.02
Under 3 Bond Index (Clean)	100.91	100.95	-0.046%	0.00%	0.22%	-0.08%	0.91%	1.85	1.83	1.14
Under 3 Bond Index (Return)	142.94	142.99	-0.034%	0.27%	0.90%	1.56%	42.94%	1.85	1.83	1.14
Under 5 Bond Index (Clean)	108.69	108.76	-0.056%	0.07%	1.01%	1.47%	8.69%	2.36	2.32	1.57
Under 5 Bond Index (Return)	154.91	154.98	-0.044%	0.34%	1.66%	3.13%	54.91%	2.36	2.32	1.57
Under 10 Bond Index (Clean)	109.78	109.90	-0.105%	-0.01%	2.71%	4.90%	9.78%	4.63	4.50	2.76
Under 10 Bond Index (Return)	161.44	161.59	-0.092%	0.27%	3.33%	6.57%	61.44%	4.63	4.50	2.76
5 Plus Bond Index (Clean)	112.43	112.58	-0.139%	-0.13%	4.04%	8.05%	12.43%	6.50	6.30	3.26
5 Plus Bond Index (Return)	174.93	175.15	-0.126%	0.15%	4.67%	9.76%	74.93%	6.50	6.30	3.26
10 Plus Bond Index (Clean)	115.02	115.22	-0.170%	-0.44%	5.58%	11.58%	15.02%	9.14	8.80	3.86
10 Plus Bond Index (Return)	185.60	185.89	-0.156%	-0.13%	6.35%	13.35%	85.60%	9.14	8.80	3.86

## 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	102.32	1.41	129	103.73	0.00	7,599	7,775	7882
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.41	1.17	95	107.58	0.00	3,630	3,863	3905
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.92	6.33	276	122.25	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.11	0.45	36	109.56	0.00	10,168	11,095	11141
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.70	3.29	218	116.99	0.00	6,389	7,265	7475
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.97	2.69	218	112.66	0.00	9,256	10,179	10427
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.76	4.10	340	112.85	0.00	7,700	8,374	8690
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.78	3.52	218	120.31	0.00	6,767	7,902	8141
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.59	0.44	36	109.03	0.00	11,809	12,823	12875
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.63	2.99	218	114.62	0.00	9,052	10,107	10378
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.04	0.70	65	103.73	0.00	5,000	5,152	5187
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.31	1.07	72	115.37	0.00	11,760	13,442	13567

# Irish Stock Exchange Daily Bond Index Report

Friday 24 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%	34.20%	25.90%	9.20%					7.90%	34.40%	25.90%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.00%	12.90%	4.60%					3.90%	17.00%	12.80%	4.50%				
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%	48.80%	37.00%	13.10%					11.20%	48.60%	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%	15.00%				10.50%			12.10%	15.10%			
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%			9.30%	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%	18.90%				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	13.70%				19.80%	100.00%			13.60%				19.60%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Friday 24 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 24-May-2013	Previous Index Price 23-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	102.32	102.36	-0.041%	-0.185%	-0.178%	-0.192%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.41	106.45	-0.035%	-0.063%	0.264%	0.347%	0.75	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	115.92	115.95	-0.026%	-0.086%	-0.078%	2.314%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.17	-0.053%	0.147%	1.142%	2.416%	1.36	2.76	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.70	113.80	-0.088%	0.282%	2.528%	3.791%	2.19	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	110.14	-0.152%	0.007%	2.798%	5.263%	2.50	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	108.88	-0.118%	0.237%	3.581%	7.481%	2.81	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.78	116.93	-0.124%	-0.190%	3.149%	6.403%	2.97	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	108.59	108.73	-0.126%	-0.101%	3.686%	7.734%	3.10	6.09	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.63	111.79	-0.136%	-0.194%	3.912%	7.702%	3.20	6.26	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.04	103.18	-0.133%	-0.053%	5.886%		3.53	8.31	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.31	114.50	-0.170%	-0.437%	5.584%	11.626%	3.86	9.14	8.80

Return Price Performance			Index Price 24-May-2013	Previous Index Price 23-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	103.73	103.76	-0.031%	0.070%	0.428%	-2.474%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.58	107.61	-0.023%	0.213%	0.922%	-2.341%	0.75	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	122.25	122.25	-0.006%	0.369%	0.986%	5.091%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.56	109.61	-0.041%	0.424%	-2.361%	-0.192%	1.36	2.76	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.99	117.07	-0.073%	0.586%	3.231%	5.713%	2.19	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.66	112.82	-0.137%	0.270%	3.391%	6.901%	2.50	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.85	112.97	-0.102%	0.487%	4.102%	8.987%	2.81	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.31	120.44	-0.107%	0.137%	3.873%	8.432%	2.97	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.03	109.16	-0.115%	0.171%	0.057%	4.877%	3.10	6.09	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.62	114.76	-0.121%	0.097%	4.546%	9.511%	3.20	6.26	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.73	103.86	-0.122%	0.194%	6.506%		3.53	8.31	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.37	115.55	-0.156%	-0.127%	6.350%	8.090%	3.86	9.14	8.80